



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: 15/11/2023 TO: 15/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	2025 On 01-February-24			Bond Future	175.15	174.9871	175.1465	174.9871	11,482.00
15/11/2023	2025 On 02-May-24			Bond Future	179.06	178.8975	179.0611	178.8975	0.00
15/11/2023	2025 On 01-August-24			Bond Future	181.23	181.0646	181.2321	181.0646	0.00
15/11/2023	2025 On 07-November-24			Bond Future	185.67	185.4958	185.6683	185.4958	0.00
15/11/2023	2029 On 01-February-24			Bond Future	127.36	126.8646	127.3611	126.8646	7,296.00
15/11/2023	2029 On 02-May-24			Bond Future	128.84	128.3320	128.8399	128.3320	0.00
15/11/2023	2029 On 01-August-24			Bond Future	131.73	131.2061	131.7262	131.2061	0.00
15/11/2023	2029 On 07-November-24			Bond Future	133.55	133.0141	133.5466	133.0141	0.00
15/11/2023	2029 On 06-February-25			Bond Future	136.39	135.8433	136.3891	135.8433	0.00
15/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3989	3	4	3	0.00
15/11/2023	2029 On 06-February-25	132.40	Put	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
15/11/2023	2030 On 01-February-24			Bond Future	10.25	90.0977	90.2368	90.0977	60,260.00
15/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4643	5	5	5	0.00
15/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4677	5	5	5	0.00
15/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4608	4	5	4	0.00
15/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4470	4	4	4	0.00
15/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	787	1	1	1	1,360.00
15/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	376	0	0	0	400.00
15/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1013	1	1	1	400.00
15/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7276	7	7	7	0.00
15/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1683	2	2	2	500.00
15/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6414	6	6	6	0.00
15/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	730	1	1	1	500.00
15/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1181	1	1	1	200.00
15/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3431	3	3	3	0.00
15/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6020	6	6	6	0.00
15/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6378	6	6	6	0.00
15/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	893	1	1	1	500.00
15/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	95	0	0	0	500.00
15/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1940	2	2	2	0.00
15/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	113	0	0	0	200.00
15/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	420	0	0	0	700.00
15/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1563	2	2	2	0.00
15/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1119	1	1	1	0.00
15/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	93	0	0	0	500.00
15/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2237	2	2	2	0.00
15/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	60	0	0	0	400.00
15/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1768	2	2	2	0.00
15/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3239	3	3	3	0.00
15/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	247	0	0	0	1,360.00
15/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2126	2	2	2	0.00
15/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	231	0	0	0	0.00
15/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	223	0	0	0	0.00
15/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	227	0	0	0	0.00
15/11/2023	2030 On 02-May-24			Bond Future	10.33	92.0892	92.2317	92.0892	19,883.00
15/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1688	2	2	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6552	6	7	6	0.00
15/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	934	1	1	1	1,000.00
15/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3187	3	3	3	1,080.00
15/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1140	1	1	1	0.00
15/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1153	1	1	1	0.00
15/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1126	1	1	1	0.00
15/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7993	8	8	8	0.00
15/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2681	3	3	3	500.00
15/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4017	4	4	4	500.00
15/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10510	10	11	10	0.00
15/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	84	0	0	0	500.00
15/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	919	1	1	1	0.00
15/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1515	2	2	2	0.00
15/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	252	0	0	0	1,080.00
15/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1243	1	1	1	0.00
15/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3206	3	3	3	0.00
15/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3152	3	3	3	0.00
15/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3179	3	3	3	0.00
15/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2348	2	2	2	0.00
15/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	397	0	0	0	1,000.00
15/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3631	4	4	4	0.00
15/11/2023	2030 On 01-August-24			Bond Future	10.40	90.1242	90.2704	90.1242	0.00
15/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2353	2	2	2	0.00
15/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2373	2	2	2	0.00
15/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2332	2	2	2	0.00
15/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2463	3	2	3	0.00
15/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2426	3	2	3	0.00
15/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2445	3	2	3	0.00
15/11/2023	2030 On 07-November-24			Bond Future	10.48	92.3069	92.4571	92.3069	221.00
15/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3201	3	3	3	0.00
15/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3224	3	3	3	0.00
15/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3179	3	3	3	0.00
15/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2226	2	2	2	0.00
15/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2197	2	2	2	0.00
15/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2211	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
15/11/2023	2030 On 06-February-25			Bond Future	10.60	90.2353	90.3901	90.2353	0.00
15/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3010	3	3	3	0.00
15/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2726	3	3	3	0.00
15/11/2023	2032 On 01-February-24			Bond Future	11.20	87.2308	87.3932	87.2308	85,775.00
15/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3617	4	4	4	0.00
15/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3582	3	4	3	0.00
15/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	991	1	1	1	8,500.00
15/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4190	4	4	4	0.00
15/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	118	0	0	0	1,200.00
15/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	750	1	1	1	1,200.00
15/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6561	6	7	6	0.00
15/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	520	0	1	0	500.00
15/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1387	1	1	1	500.00
15/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6995	7	7	7	0.00
15/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3652	4	4	4	0.00
15/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	782	1	1	1	200.00
15/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3306	3	3	3	0.00
15/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	6091	6	6	6	0.00
15/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	240	0	0	0	200.00
15/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	758	1	1	1	200.00
15/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2781	3	3	3	0.00
15/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	654	1	1	1	0.00
15/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	166	0	0	0	500.00
15/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1898	2	2	2	0.00
15/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3448	4	3	4	0.00
15/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	198	0	0	0	1,200.00
15/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2846	3	3	3	0.00
15/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	5963	6	6	6	0.00
15/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	521	1	1	1	17,000.00
15/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2410	3	2	3	0.00
15/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	673	1	1	1	0.00
15/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	663	1	1	1	0.00
15/11/2023	2032 On 02-May-24			Bond Future	11.30	84.9970	85.1633	84.9970	61,107.00
15/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1552	1	2	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7541	7	8	7	0.00
15/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	839	1	1	1	1,000.00
15/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9165	9	9	9	0.00
15/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1117	1	1	1	500.00
15/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2003	2	2	2	500.00
15/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8548	8	9	8	0.00
15/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1060	1	1	1	0.00
15/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1046	1	1	1	0.00
15/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1074	1	1	1	0.00
15/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2608	3	3	3	1,550.00
15/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1206	1	1	1	1,550.00
15/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4253	4	4	4	0.00
15/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4556	5	5	5	0.00
15/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4625	5	5	5	0.00
15/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4591	5	5	5	0.00
15/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	441	0	0	0	500.00
15/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2965	3	3	3	0.00
15/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	377	0	0	0	1,550.00
15/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2368	2	2	2	0.00
15/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4454	5	4	5	0.00
15/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3596	4	4	4	0.00
15/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5297	5	5	5	0.00
15/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	572	1	1	1	1,000.00
15/11/2023	2032 On 01-August-24			Bond Future	11.40	86.8801	87.0508	86.8801	0.00
15/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2360	2	2	2	0.00
15/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2338	2	2	2	0.00
15/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2381	2	2	2	0.00
15/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3523	4	4	4	0.00
15/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3572	4	4	4	0.00
15/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3547	4	4	4	0.00
15/11/2023	2032 On 07-November-24			Bond Future	11.52	84.8158	84.9910	84.8158	1,345.00
15/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8458	8	8	8	0.00
15/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3317	3	3	3	1,615.00
15/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2933	3	3	3	0.00
15/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2910	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
15/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2955	3	3	3	0.00
15/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3081	3	3	3	0.00
15/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3123	3	3	3	0.00
15/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3102	3	3	3	0.00
15/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	893	1	1	1	1,615.00
15/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2790	3	3	3	0.00
15/11/2023	2032 On 06-February-25			Bond Future	11.67	86.5946	86.7748	86.5946	0.00
15/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3567	3	4	3	0.00
15/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3340	3	3	3	0.00
15/11/2023	2033 On 01-February-24			Bond Future	122.04	121.2437	122.0353	121.2437	8,207.00
15/11/2023	2033 On 02-May-24			Bond Future	123.30	122.4896	123.2992	122.4896	0.00
15/11/2023	2033 On 01-August-24			Bond Future	126.06	125.2328	126.0614	125.2328	0.00
15/11/2023	2033 On 07-November-24			Bond Future	127.65	126.7968	127.6453	126.7968	0.00
15/11/2023	2033 On 06-February-25			Bond Future	130.36	129.4938	130.3623	129.4938	0.00
15/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	5422	5	5	5	0.00
15/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/11/2023	2037 On 01-February-24			Bond Future	12.20	76.1342	76.3180	76.1342	136,986.00
15/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2279	2	2	2	0.00
15/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2310	2	2	2	0.00
15/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2249	2	2	2	0.00
15/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8538	8	9	8	0.00
15/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4423	4	4	4	0.00
15/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1631	2	2	2	2,500.00
15/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	714	1	1	1	2,500.00
15/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2224	2	2	2	0.00
15/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	160	0	0	0	2,500.00
15/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1679	2	2	2	0.00
15/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1635	2	2	2	0.00
15/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1657	2	2	2	0.00
15/11/2023	2037 On 02-May-24			Bond Future	12.32	77.8168	78.0051	77.8168	0.00
15/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	949	1	1	1	0.00
15/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	962	1	1	1	0.00
15/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	936	1	1	1	0.00
15/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5757	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
15/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5669	6	6	6	0.00
15/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5713	6	6	6	0.00
15/11/2023	2037 On 01-August-24			Bond Future	12.44	75.2851	75.4780	75.2851	0.00
15/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7943	8	8	8	0.00
15/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5708	6	6	6	0.00
15/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2605	3	3	3	0.00
15/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2629	3	3	3	1,383.00
15/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2582	3	3	3	0.00
15/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4403	5	4	5	0.00
15/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4345	4	4	4	0.00
15/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4374	4	4	4	0.00
15/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2120	2	2	2	1,383.00
15/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1363	1	1	1	1,383.00
15/11/2023	2037 On 07-November-24			Bond Future	12.57	77.1079	77.3059	77.1079	9,101.00
15/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4131	4	4	4	0.00
15/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4157	4	4	4	0.00
15/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4104	4	4	4	0.00
15/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4091	4	4	4	0.00
15/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4045	4	4	4	0.00
15/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4068	4	4	4	0.00
15/11/2023	2037 On 06-February-25			Bond Future	12.72	74.4647	74.6681	74.4647	0.00
15/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4469	4	4	4	0.00
15/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4261	4	4	4	0.00
15/11/2023	2038 On 01-February-24			Bond Future	131.52	131.0681	131.5181	131.0681	3,549.00
15/11/2023	2038 On 02-May-24			Bond Future	134.46	133.9968	134.4575	133.9968	1,706.00
15/11/2023	2038 On 01-August-24			Bond Future	135.40	134.9283	135.3989	134.9283	0.00
15/11/2023	2038 On 07-November-24			Bond Future	138.71	138.2300	138.7130	138.2300	0.00
15/11/2023	2038 On 06-February-25			Bond Future	139.54	139.0506	139.5436	139.0506	0.00
15/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4314	4	4	4	0.00
15/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/11/2023	2040 On 01-February-24			Bond Future	12.43	76.5819	76.5748	76.5819	129,706.00
15/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1684	2	2	2	1,000.00
15/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3655	4	4	4	1,000.00
15/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7825	8	8	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
15/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1793	2	2	2	0.00
15/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1765	2	2	2	0.00
15/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1821	2	2	2	0.00
15/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2260	2	2	2	0.00
15/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2317	2	2	2	0.00
15/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2288	2	2	2	0.00
15/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	257	0	0	0	1,000.00
15/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1091	1	1	1	0.00
15/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2405	2	2	2	0.00
15/11/2023	2040 On 02-May-24			Bond Future	12.55	78.2745	78.2675	78.2745	0.00
15/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	951	1	1	1	0.00
15/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	937	1	1	1	0.00
15/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	966	1	1	1	0.00
15/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6332	6	6	6	0.00
15/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6424	6	6	6	0.00
15/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6378	6	6	6	0.00
15/11/2023	2040 On 01-August-24			Bond Future	12.67	75.5024	75.4958	75.5024	0.00
15/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2772	3	3	3	0.00
15/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2746	3	3	3	0.00
15/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2797	3	3	3	0.00
15/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4615	5	5	5	0.00
15/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4678	5	5	5	0.00
15/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4647	5	5	5	0.00
15/11/2023	2040 On 07-November-24			Bond Future	12.80	77.3304	77.3240	77.3304	8,625.00
15/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4299	4	4	4	0.00
15/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4270	4	4	4	0.00
15/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4327	4	4	4	0.00
15/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4002	4	4	4	0.00
15/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4050	4	4	4	0.00
15/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4026	4	4	4	0.00
15/11/2023	2040 On 06-February-25			Bond Future	12.95	74.4407	74.4354	74.4407	0.00
15/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4512	5	5	5	0.00
15/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4502	5	5	5	0.00
15/11/2023	2044 On 01-February-24			Bond Future	12.48	72.8646	72.9146	72.8646	105,278.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4851	5	5	5	0.00
15/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1514	2	2	2	0.00
15/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1540	2	2	2	0.00
15/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1489	1	1	1	0.00
15/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3862	4	4	4	0.00
15/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1033	1	1	1	15,000.00
15/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2682	3	3	3	0.00
15/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2618	3	3	3	0.00
15/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2650	3	3	3	0.00
15/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	730	1	1	1	5,000.00
15/11/2023	2044 On 02-May-24			Bond Future	12.59	74.4750	74.5265	74.4750	27.00
15/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	934	1	1	1	0.00
15/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	947	1	1	1	0.00
15/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	921	1	1	1	0.00
15/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6468	7	6	7	0.00
15/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6369	6	6	6	0.00
15/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6418	6	6	6	0.00
15/11/2023	2044 On 01-August-24			Bond Future	12.71	71.7439	71.7970	71.7439	0.00
15/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2600	3	3	3	0.00
15/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2624	3	3	3	0.00
15/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2575	3	3	3	0.00
15/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4990	5	5	5	0.00
15/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4924	5	5	5	0.00
15/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4957	5	5	5	0.00
15/11/2023	2044 On 07-November-24			Bond Future	12.83	73.4808	73.5355	73.4808	0.00
15/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4422	4	4	4	0.00
15/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4451	4	4	4	0.00
15/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4393	4	4	4	0.00
15/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4038	4	4	4	0.00
15/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3989	4	4	4	0.00
15/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4013	4	4	4	0.00
15/11/2023	2044 On 06-February-25			Bond Future	12.98	70.6355	70.6926	70.6355	0.00
15/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4689	5	5	5	0.00
15/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4455	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
15/11/2023	2046 On 01-February-24			Bond Future	114.92	115.3661	114.9167	115.3661	11,513.00
15/11/2023	2046 On 02-May-24			Bond Future	115.34	115.7952	115.3356	115.7952	4,626.00
15/11/2023	2046 On 01-August-24			Bond Future	117.92	118.3882	117.9191	118.3882	0.00
15/11/2023	2046 On 07-November-24			Bond Future	118.60	119.0805	118.5989	119.0805	0.00
15/11/2023	2046 On 06-February-25			Bond Future	121.12	121.6111	121.1210	121.6111	0.00
15/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7111	8	7	8	0.00
15/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/11/2023	2050 On 01-February-24			Bond Future	115.36	113.6834	115.3632	113.6834	10,813.00
15/11/2023	2050 On 02-May-24			Bond Future	117.94	116.2237	117.9418	116.2237	3,316.00
15/11/2023	2050 On 01-August-24			Bond Future	118.28	116.5210	118.2771	116.5210	0.00
15/11/2023	2050 On 07-November-24			Bond Future	121.17	119.3721	121.1720	119.3721	0.00
15/11/2023	2050 On 06-February-25			Bond Future	121.39	119.5482	121.3858	119.5482	0.00
15/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	5786	4	6	4	0.00
15/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	AL37 On 02-November-23			Index Future	907.78	907.7830	907.7830	907.7830	0.00
15/11/2023	AL37 On 01-February-24			Index Future	933.77	932.8560	933.7740	932.8560	0.00
15/11/2023	AL37 On 02-May-24			Index Future	954.42	953.4820	954.4220	953.4820	0.00
15/11/2023	AL37 On 01-August-24			Index Future	975.59	974.6240	975.5870	974.6240	0.00
15/11/2023	AL37 On 07-November-24			Index Future	999.24	998.2560	999.2430	998.2560	0.00
15/11/2023	AL37 On 06-February-25			Index Future	1020.33	1019.3140	1020.3260	1019.3140	0.00
15/11/2023	AL7T On 02-November-23			Index Future	1027.93	1027.9290	1027.9290	1027.9290	0.00
15/11/2023	AL7T On 01-February-24			Index Future	1062.70	1060.6570	1062.7010	1060.6570	0.00
15/11/2023	AL7T On 02-May-24			Index Future	1086.20	1084.1080	1086.1990	1084.1080	0.00
15/11/2023	AL7T On 01-August-24			Index Future	1110.29	1108.1460	1110.2860	1108.1460	0.00
15/11/2023	AL7T On 07-November-24			Index Future	1137.21	1135.0160	1137.2080	1135.0160	0.00
15/11/2023	AL7T On 06-February-25			Index Future	1161.20	1158.9580	1161.2030	1158.9580	0.00
15/11/2023	ALBI On 02-November-23			Index Future	899.88	899.8780	899.8780	899.8780	0.00
15/11/2023	ALBI On 01-February-24			Index Future	929.50	928.4550	929.5010	928.4550	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2023	ALBI On 02-May-24			Index Future	950.05	948.9840	950.0540	948.9840	0.00
15/11/2023	ALBI On 01-August-24			Index Future	971.12	970.0260	971.1220	970.0260	0.00
15/11/2023	ALBI On 07-November-24			Index Future	994.67	993.5460	994.6700	993.5460	0.00
15/11/2023	ALBI On 06-February-25			Index Future	1015.66	1014.5050	1015.6560	1014.5050	0.00
15/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C253 On 31-March-53			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
15/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	ES33 On 01-February-24			Bond Future	12.70	74.4148	74.5721	74.4148	0.00
15/11/2023	ES33 On 02-May-24			Bond Future	12.84	72.2787	72.4399	72.2787	0.00
15/11/2023	ES33 On 01-August-24			Bond Future	12.99	73.8967	74.0619	73.8967	0.00
15/11/2023	ES33 On 07-November-24			Bond Future	13.17	71.8994	72.0691	71.8994	0.00
15/11/2023	ES33 On 06-February-25			Bond Future	13.37	73.4222	73.5966	73.4222	0.00
15/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
15/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	135	0	0	0	0.00
15/11/2023	ES42 On 01-February-24			Bond Future	13.13	70.5586	70.6071	70.5586	0.00
15/11/2023	ES42 On 02-May-24			Bond Future	13.27	67.8728	67.9227	67.8728	0.00
15/11/2023	ES42 On 01-August-24			Bond Future	13.40	69.3915	69.4431	69.3915	0.00
15/11/2023	ES42 On 07-November-24			Bond Future	13.56	66.8195	66.8727	66.8195	0.00
15/11/2023	ES42 On 06-February-25			Bond Future	13.73	68.2312	68.2866	68.2312	0.00
15/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
15/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	107	0	0	0	0.00
15/11/2023	GOVI On 02-November-23			GOVI	886.78	886.7830	886.7830	886.7830	0.00
15/11/2023	GOVI On 01-February-24			GOVI	916.03	914.9760	916.0320	914.9760	714.00
15/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	360320	35	36	35	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
15/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	360520	35	36	35	0.00
15/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	360420	35	36	35	0.00
15/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 02-May-24			GOVI	936.29	935.2070	936.2870	935.2070	0.00
15/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	146830	16	15	16	0.00
15/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	147030	16	15	16	0.00
15/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	146930	16	15	16	0.00
15/11/2023	GOVI On 01-August-24			GOVI	957.05	955.9440	957.0500	955.9440	0.00
15/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	136700	13	14	13	0.00
15/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	136600	13	14	13	0.00
15/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	136800	13	14	13	0.00
15/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 07-November-24			GOVI	980.26	979.1220	980.2570	979.1220	0.00
15/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	314670	30	31	30	0.00
15/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	314570	30	31	30	0.00
15/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	314770	30	31	30	0.00
15/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/11/2023	GOVI On 06-February-25			GOVI	1000.94	999.7760	1000.9390	999.7760	0.00
15/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	289390	28	29	28	0.00
15/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2023	IGOV On 02-November-23			Index Future	327.77	327.7690	327.7690	327.7690	0.00
15/11/2023	IGOV On 01-February-24			Index Future	344.70	343.2460	344.7010	343.2460	606.00
15/11/2023	IGOV On 02-May-24			Index Future	352.41	350.9180	352.4060	350.9180	16.00
15/11/2023	IGOV On 01-August-24			Index Future	360.30	358.7790	360.3010	358.7790	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
15/11/2023	IGOV On 07-November-24			Index Future	369.12	367.5630	369.1230	367.5630	0.00
15/11/2023	IGOV On 06-February-25			Index Future	376.99	375.3930	376.9890	375.3930	0.00
15/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	91.6400	91.6420	91.6400	0.00
15/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.33	91.6400	91.6700	91.6400	0.00
15/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.32	91.6400	91.6800	91.6400	0.00
15/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.29	91.6600	91.7100	91.6600	0.00
15/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.27	91.6300	91.7300	91.6300	0.00
15/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.18	91.7500	91.8200	91.7500	0.00
15/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.04	91.6800	91.9600	91.6800	0.00
15/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.89	91.8700	92.1100	91.8700	0.00
15/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.64	92.0000	92.3600	92.0000	0.00
15/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.55	92.2600	92.4500	92.2600	0.00
15/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.45	92.3300	92.5500	92.3300	0.00
15/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.43	92.4100	92.5700	92.4100	0.00
15/11/2023	R035 On 01-February-24			Bond Future	11.88	85.4420	85.6537	85.4420	66,579.00
15/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	113	0	0	0	400.00
15/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	429	0	0	0	400.00
15/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7955	8	8	8	0.00
15/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2859	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
15/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2826	3	3	3	0.00
15/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2894	3	3	3	0.00
15/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1225	1	1	1	0.00
15/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1259	1	1	1	0.00
15/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1242	1	1	1	0.00
15/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	184	0	0	0	400.00
15/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4571	5	5	5	0.00
15/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7146	7	7	7	0.00
15/11/2023	R035 On 02-May-24			Bond Future	11.99	82.8186	83.0354	82.8186	100,132.00
15/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1096	1	1	1	0.00
15/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1080	1	1	1	0.00
15/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1064	1	1	1	0.00
15/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5341	6	5	6	0.00
15/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5301	5	5	5	0.00
15/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5261	5	5	5	0.00
15/11/2023	R035 On 01-August-24			Bond Future	12.10	84.6537	84.8757	84.6537	0.00
15/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2629	3	3	3	0.00
15/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2605	3	3	3	0.00
15/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2653	3	3	3	0.00
15/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4140	4	4	4	0.00
15/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4197	4	4	4	0.00
15/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4168	4	4	4	0.00
15/11/2023	R035 On 07-November-24			Bond Future	12.23	82.1862	82.4140	82.1862	19,584.00
15/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3567	3	4	3	0.00
15/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3541	3	4	3	0.00
15/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3593	3	4	3	0.00
15/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3783	4	4	4	0.00
15/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3831	4	4	4	0.00
15/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3807	4	4	4	0.00
15/11/2023	R035 On 06-February-25			Bond Future	12.38	83.9102	84.1442	83.9102	0.00
15/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4046	4	4	4	0.00
15/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3923	4	4	4	0.00
15/11/2023	R053 On 01-February-24			Bond Future	12.43	97.7732	97.8000	97.7732	0.00
15/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5058	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
15/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5009	5	5	5	0.00
15/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4959	5	5	5	0.00
15/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1456	1	1	1	0.00
15/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1437	1	1	1	0.00
15/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1418	1	1	1	0.00
15/11/2023	R053 On 02-May-24			Bond Future	12.54	94.0697	94.0975	94.0697	5,189.00
15/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6237	6	6	6	0.00
15/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6147	6	6	6	0.00
15/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6192	6	6	6	0.00
15/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2738	3	3	3	0.00
15/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2761	3	3	3	0.00
15/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2716	3	3	3	0.00
15/11/2023	R053 On 01-August-24			Bond Future	12.65	96.1535	96.1825	96.1535	0.00
15/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6982	7	7	7	0.00
15/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7025	7	7	7	0.00
15/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6939	7	7	7	0.00
15/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3621	4	4	4	0.00
15/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3574	4	4	4	0.00
15/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3597	4	4	4	0.00
15/11/2023	R053 On 07-November-24			Bond Future	12.77	92.6079	92.6381	92.6079	0.00
15/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5814	6	6	6	0.00
15/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5851	6	6	6	0.00
15/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5776	6	6	6	0.00
15/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5640	6	6	6	0.00
15/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5576	6	6	6	0.00
15/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5608	6	6	6	0.00
15/11/2023	R053 On 06-February-25			Bond Future	12.91	94.5471	94.5793	94.5471	0.00
15/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6178	6	6	6	0.00
15/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5979	6	6	6	0.00
15/11/2023	R186 On 01-February-24			Bond Future	8.89	105.2628	105.3329	105.2628	85,801.00
15/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1786	2	2	2	0.00
15/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1807	2	2	2	0.00
15/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1765	2	2	2	0.00
15/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	220	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
15/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	212	0	0	0	0.00
15/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	216	0	0	0	0.00
15/11/2023	R186 On 02-May-24			Bond Future	8.88	107.5897	107.6618	107.5897	10,568.00
15/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	213	0	0	0	0.00
15/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	205	0	0	0	0.00
15/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	208	0	0	0	0.00
15/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2376	2	2	2	2,030.00
15/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3694	4	4	4	0.00
15/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	191	0	0	0	2,030.00
15/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	395	0	0	0	0.00
15/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2298	2	2	2	0.00
15/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2318	2	2	2	0.00
15/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2278	2	2	2	0.00
15/11/2023	R186 On 01-August-24			Bond Future	8.86	104.6648	104.7391	104.6648	0.00
15/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	945	1	1	1	0.00
15/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	956	1	1	1	0.00
15/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	934	1	1	1	0.00
15/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1324	1	1	1	0.00
15/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1303	1	1	1	0.00
15/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1314	1	1	1	0.00
15/11/2023	R186 On 07-November-24			Bond Future	8.82	107.2000	107.2767	107.2000	45,292.00
15/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1623	2	2	2	0.00
15/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1610	2	2	2	0.00
15/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1635	2	2	2	0.00
15/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1005	1	1	1	0.00
15/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1017	1	1	1	0.00
15/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1011	1	1	1	0.00
15/11/2023	R186 On 06-February-25			Bond Future	8.87	104.1348	104.2147	104.1348	0.00
15/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1405	1	1	1	0.00
15/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1130	1	1	1	0.00
15/11/2023	R202 On 01-February-24			Bond Future	258.26	258.2791	258.2635	258.2791	5,070.00
15/11/2023	R202 On 02-May-24			Bond Future	264.04	264.0507	264.0362	264.0507	0.00
15/11/2023	R202 On 01-August-24			Bond Future	264.85	264.8668	264.8515	264.8668	0.00
15/11/2023	R202 On 07-November-24			Bond Future	271.33	271.3486	271.3344	271.3486	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
15/11/2023	R202 On 06-February-25			Bond Future	271.88	271.8937	271.8784	271.8937	0.00
15/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5088	5	5	5	0.00
15/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/11/2023	R209 On 01-February-24			Bond Future	11.96	65.9473	66.1065	65.9473	14,543.00
15/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2129	2	2	2	0.00
15/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2101	2	2	2	0.00
15/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2156	2	2	2	0.00
15/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1307	1	1	1	0.00
15/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1343	1	1	1	0.00
15/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1325	1	1	1	0.00
15/11/2023	R209 On 02-May-24			Bond Future	12.06	64.2520	64.4150	64.2520	0.00
15/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	810	1	1	1	0.00
15/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	798	1	1	1	0.00
15/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	821	1	1	1	0.00
15/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4962	5	5	5	0.00
15/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5040	5	5	5	0.00
15/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5001	5	5	5	0.00
15/11/2023	R209 On 01-August-24			Bond Future	12.16	65.6756	65.8426	65.6756	0.00
15/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2184	2	2	2	0.00
15/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2163	2	2	2	0.00
15/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2204	2	2	2	0.00
15/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3863	4	4	4	0.00
15/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3916	4	4	4	0.00
15/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3890	4	4	4	0.00
15/11/2023	R209 On 07-November-24			Bond Future	12.28	64.1082	64.2796	64.1082	5,128.00
15/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3314	3	3	3	0.00
15/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3337	3	3	3	0.00
15/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3291	3	3	3	0.00
15/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3588	4	4	4	0.00
15/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3545	4	4	4	0.00
15/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3567	4	4	4	0.00
15/11/2023	R209 On 06-February-25			Bond Future	12.41	65.4527	65.6287	65.4527	0.00
15/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3749	4	4	4	0.00
15/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3628	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
15/11/2023	R210 On 01-February-24			Bond Future	231.25	230.3312	231.2450	230.3312	501.00
15/11/2023	R210 On 02-May-24			Bond Future	233.16	232.2208	233.1552	232.2208	0.00
15/11/2023	R210 On 01-August-24			Bond Future	238.38	237.4213	238.3781	237.4213	0.00
15/11/2023	R210 On 07-November-24			Bond Future	240.87	239.8894	240.8684	239.8894	0.00
15/11/2023	R210 On 06-February-25			Bond Future	245.99	244.9899	245.9933	244.9899	0.00
15/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6383	5	6	5	0.00
15/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/11/2023	R213 On 01-February-24			Bond Future	10.87	84.1959	84.3426	84.1959	29,422.00
15/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3910	4	4	4	0.00
15/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3944	4	4	4	0.00
15/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3877	4	4	4	0.00
15/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	426	0	0	0	0.00
15/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	412	0	0	0	0.00
15/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	419	0	0	0	0.00
15/11/2023	R213 On 02-May-24			Bond Future	10.95	82.4983	82.6485	82.4983	0.00
15/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1041	1	1	1	0.00
15/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1054	1	1	1	0.00
15/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1028	1	1	1	0.00
15/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3874	4	4	4	0.00
15/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3813	4	4	4	0.00
15/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3843	4	4	4	0.00
15/11/2023	R213 On 01-August-24			Bond Future	11.04	84.3265	84.4806	84.3265	0.00
15/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2239	2	2	2	0.00
15/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2259	2	2	2	0.00
15/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2220	2	2	2	0.00
15/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2959	3	3	3	0.00
15/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2917	3	3	3	0.00
15/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2938	3	3	3	0.00
15/11/2023	R213 On 07-November-24			Bond Future	11.15	82.8059	82.9642	82.8059	16,012.00
15/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2953	3	3	3	0.00
15/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2931	3	3	3	0.00
15/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2975	3	3	3	0.00
15/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2660	3	3	3	0.00
15/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2694	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
15/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2677	3	3	3	0.00
15/11/2023	R213 On 06-February-25			Bond Future	11.29	84.5449	84.7077	84.5449	0.00
15/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3178	3	3	3	0.00
15/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2967	3	3	3	0.00
15/11/2023	R214 On 01-February-24			Bond Future	12.25	62.0171	62.0584	62.0171	14,140.00
15/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1477	1	1	1	0.00
15/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1454	1	1	1	0.00
15/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1500	1	2	1	0.00
15/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1952	2	2	2	0.00
15/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2002	2	2	2	0.00
15/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1977	2	2	2	0.00
15/11/2023	R214 On 02-May-24			Bond Future	12.35	60.0834	60.1259	60.0834	10,172.00
15/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2002	2	2	2	7,110.00
15/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6000	6	6	6	0.00
15/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3942	4	4	4	0.00
15/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1957	2	2	2	10,000.00
15/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	828	1	1	1	0.00
15/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	816	1	1	1	0.00
15/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	839	1	1	1	0.00
15/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5165	5	5	5	0.00
15/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5247	5	5	5	0.00
15/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5206	5	5	5	0.00
15/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3012	3	3	3	0.00
15/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1588	2	2	2	17,110.00
15/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3064	3	3	3	0.00
15/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	893	1	1	1	17,110.00
15/11/2023	R214 On 01-August-24			Bond Future	12.45	61.4147	61.4586	61.4147	0.00
15/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2458	2	2	2	0.00
15/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2436	2	2	2	0.00
15/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2480	2	2	2	0.00
15/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3763	4	4	4	0.00
15/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3815	4	4	4	0.00
15/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3789	4	4	4	0.00
15/11/2023	R214 On 07-November-24			Bond Future	12.57	59.5933	59.6385	59.5933	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
15/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3621	4	4	4	0.00
15/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3645	4	4	4	0.00
15/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3596	4	4	4	0.00
15/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3440	3	3	3	0.00
15/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3398	3	3	3	0.00
15/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3419	3	3	3	0.00
15/11/2023	R214 On 06-February-25			Bond Future	12.70	60.8433	60.8904	60.8433	0.00
15/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3842	4	4	4	0.00
15/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3792	4	4	4	0.00
15/11/2023	R248 On 01-February-24			Bond Future	12.39	76.0334	76.0549	76.0334	246,676.00
15/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8080	8	8	8	0.00
15/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4679	5	5	5	0.00
15/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1426	1	1	1	0.00
15/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1451	1	1	1	0.00
15/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1402	1	1	1	0.00
15/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	339	0	0	0	1,000.00
15/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1826	2	2	2	100.00
15/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5805	6	6	6	0.00
15/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	558	1	1	1	1,000.00
15/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2372	2	2	2	0.00
15/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5824	6	6	6	0.00
15/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2890	3	3	3	0.00
15/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2821	3	3	3	0.00
15/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2856	3	3	3	0.00
15/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	814	1	1	1	1,100.00
15/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	263	0	0	0	1,100.00
15/11/2023	R248 On 02-May-24			Bond Future	12.50	73.2657	73.2879	73.2657	12,631.00
15/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	759	1	1	1	1,500.00
15/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2843	3	3	3	1,500.00
15/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5384	5	5	5	0.00
15/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	842	1	1	1	0.00
15/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	855	1	1	1	0.00
15/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	830	1	1	1	0.00
15/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7163	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
15/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7056	7	7	7	0.00
15/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7109	7	7	7	0.00
15/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1795	2	2	2	1,500.00
15/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3399	3	3	3	0.00
15/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7488	8	7	8	0.00
15/11/2023	R248 On 01-August-24			Bond Future	12.60	74.8890	74.9122	74.8890	13,000.00
15/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2977	3	3	3	0.00
15/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3003	3	3	3	0.00
15/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2950	3	3	3	0.00
15/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4677	5	5	5	0.00
15/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4614	5	5	5	0.00
15/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4645	5	5	5	0.00
15/11/2023	R248 On 07-November-24			Bond Future	12.72	72.2484	72.2725	72.2484	0.00
15/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4566	5	5	5	0.00
15/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4596	5	5	5	0.00
15/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4536	5	5	5	0.00
15/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4221	4	4	4	0.00
15/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4172	4	4	4	0.00
15/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4197	4	4	4	0.00
15/11/2023	R248 On 06-February-25			Bond Future	12.86	73.7630	73.7887	73.7630	0.00
15/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4220	4	4	4	0.00
15/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5047	5	5	5	0.00
15/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00