



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	2025 On 03-August-23			Bond Future	169.67	169.7257	169.6715	169.7257	1,376.00
12/07/2023	2025 On 02-November-23			Bond Future	173.45	173.5054	173.4491	173.5054	4,821.00
12/07/2023	2025 On 01-February-24			Bond Future	175.64	175.7018	175.6437	175.7018	0.00
12/07/2023	2025 On 02-May-24			Bond Future	179.68	179.7399	179.6811	179.7399	0.00
12/07/2023	2025 On 01-August-24			Bond Future	181.99	182.0443	181.9854	182.0443	0.00
12/07/2023	2029 On 03-August-23			Bond Future	123.00	123.0608	122.9973	123.0608	1,897.00
12/07/2023	2029 On 02-November-23			Bond Future	124.40	124.4697	124.4041	124.4697	1,145.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	2029 On 01-February-24			Bond Future	127.26	127.3322	127.2645	127.3322	0.00
12/07/2023	2029 On 02-May-24			Bond Future	128.82	128.8908	128.8223	128.8908	0.00
12/07/2023	2029 On 01-August-24			Bond Future	131.79	131.8632	131.7938	131.8632	0.00
12/07/2023	2030 On 03-August-23			Bond Future	10.50	87.6181	10.5020	87.6181	55,007.00
12/07/2023	2030 On 03-August-23	11.36	Call	Bond Future	3627	3	3627	3	0.00
12/07/2023	2030 On 03-August-23	12.59	Call	Bond Future	8381	7	8381	7	0.00
12/07/2023	2030 On 03-August-23	10.40	Call	Bond Future	485	0	485	0	1,012.00
12/07/2023	2030 On 03-August-23	10.65	Call	Bond Future	1105	1	1105	1	350.00
12/07/2023	2030 On 03-August-23	11.34	Call	Bond Future	3550	3	3550	3	0.00
12/07/2023	2030 On 03-August-23	12.89	Call	Bond Future	9500	8	9500	8	0.00
12/07/2023	2030 On 03-August-23	11.35	Call	Bond Future	3588	3	3588	3	0.00
12/07/2023	2030 On 03-August-23	11.36	Put	Bond Future	56	0	56	0	0.00
12/07/2023	2030 On 03-August-23	12.89	Put	Bond Future	0	0	0	0	350.00
12/07/2023	2030 On 03-August-23	11.34	Put	Bond Future	59	0	59	0	0.00
12/07/2023	2030 On 03-August-23	10.65	Put	Bond Future	476	1	476	1	0.00
12/07/2023	2030 On 03-August-23	12.59	Put	Bond Future	1	0	1	0	1,012.00
12/07/2023	2030 On 03-August-23	10.40	Put	Bond Future	922	2	922	2	0.00
12/07/2023	2030 On 03-August-23	11.35	Put	Bond Future	57	0	57	0	0.00
12/07/2023	2030 On 02-November-23			Bond Future	10.58	89.5478	10.5790	89.5478	57,923.00
12/07/2023	2030 On 02-November-23	12.27	Call	Bond Future	6916	6	6916	6	0.00
12/07/2023	2030 On 02-November-23	11.12	Call	Bond Future	3192	3	3192	3	500.00
12/07/2023	2030 On 02-November-23	11.57	Call	Bond Future	4564	4	4564	4	0.00
12/07/2023	2030 On 02-November-23	10.82	Call	Bond Future	2390	2	2390	2	0.00
12/07/2023	2030 On 02-November-23	9.89	Call	Bond Future	725	0	725	0	500.00
12/07/2023	2030 On 02-November-23	10.62	Call	Bond Future	1920	1	1920	1	500.00
12/07/2023	2030 On 02-November-23	11.43	Call	Bond Future	4121	3	4121	3	0.00
12/07/2023	2030 On 02-November-23	10.80	Call	Bond Future	2340	2	2340	2	0.00
12/07/2023	2030 On 02-November-23	10.81	Call	Bond Future	2365	2	2365	2	0.00
12/07/2023	2030 On 02-November-23	10.07	Call	Bond Future	944	1	944	1	800.00
12/07/2023	2030 On 02-November-23	10.39	Call	Bond Future	1452	1	1452	1	500.00
12/07/2023	2030 On 02-November-23	9.57	Call	Bond Future	451	0	451	0	800.00
12/07/2023	2030 On 02-November-23	9.57	Put	Bond Future	4764	6	4764	6	0.00
12/07/2023	2030 On 02-November-23	10.07	Put	Bond Future	3089	4	3089	4	0.00

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12/07/2023	2030 On 02-November-23	10.81	Put	Bond Future	1413	2	1413	2	0.00
12/07/2023	2030 On 02-November-23	10.80	Put	Bond Future	1429	2	1429	2	0.00
12/07/2023	2030 On 02-November-23	11.43	Put	Bond Future	677	1	677	1	500.00
12/07/2023	2030 On 02-November-23	12.27	Put	Bond Future	236	0	236	0	500.00
12/07/2023	2030 On 02-November-23	10.62	Put	Bond Future	1750	2	1750	2	0.00
12/07/2023	2030 On 02-November-23	9.89	Put	Bond Future	3643	4	3643	4	0.00
12/07/2023	2030 On 02-November-23	10.82	Put	Bond Future	1397	2	1397	2	0.00
12/07/2023	2030 On 02-November-23	10.39	Put	Bond Future	2241	3	2241	3	0.00
12/07/2023	2030 On 02-November-23	11.57	Put	Bond Future	569	1	569	1	800.00
12/07/2023	2030 On 02-November-23	11.12	Put	Bond Future	983	1	983	1	0.00
12/07/2023	2030 On 01-February-24			Bond Future	10.65	87.5801	10.6481	87.5801	0.00
12/07/2023	2030 On 01-February-24	11.86	Call	Bond Future	5556	5	5556	5	0.00
12/07/2023	2030 On 01-February-24	12.10	Call	Bond Future	6295	5	6295	5	0.00
12/07/2023	2030 On 01-February-24	11.75	Call	Bond Future	5225	4	5225	4	0.00
12/07/2023	2030 On 01-February-24	11.31	Call	Bond Future	3963	3	3963	3	0.00
12/07/2023	2030 On 01-February-24	11.35	Call	Bond Future	4073	3	4073	3	0.00
12/07/2023	2030 On 01-February-24	11.36	Call	Bond Future	4101	3	4101	3	0.00
12/07/2023	2030 On 01-February-24	10.39	Call	Bond Future	1858	1	1858	1	500.00
12/07/2023	2030 On 01-February-24	10.07	Call	Bond Future	1349	1	1349	1	400.00
12/07/2023	2030 On 01-February-24	9.57	Call	Bond Future	820	1	820	1	400.00
12/07/2023	2030 On 01-February-24	9.89	Call	Bond Future	1127	1	1127	1	500.00
12/07/2023	2030 On 01-February-24	11.37	Call	Bond Future	4128	3	4128	3	0.00
12/07/2023	2030 On 01-February-24	11.85	Call	Bond Future	5526	5	5526	5	0.00
12/07/2023	2030 On 01-February-24	10.16	Call	Bond Future	1482	1	1482	1	200.00
12/07/2023	2030 On 01-February-24	11.00	Call	Bond Future	3157	3	3157	3	0.00
12/07/2023	2030 On 01-February-24	9.93	Call	Bond Future	1171	1	1171	1	1,360.00
12/07/2023	2030 On 01-February-24	10.00	Call	Bond Future	1252	1	1252	1	500.00
12/07/2023	2030 On 01-February-24	10.00	Put	Bond Future	3908	5	3908	5	0.00
12/07/2023	2030 On 01-February-24	9.57	Put	Bond Future	5293	6	5293	6	0.00
12/07/2023	2030 On 01-February-24	9.89	Put	Bond Future	4243	5	4243	5	0.00
12/07/2023	2030 On 01-February-24	9.93	Put	Bond Future	4120	5	4120	5	0.00
12/07/2023	2030 On 01-February-24	10.16	Put	Bond Future	3473	4	3473	4	0.00
12/07/2023	2030 On 01-February-24	11.85	Put	Bond Future	852	1	852	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	2030 On 01-February-24	11.37	Put	Bond Future	1283	2	1283	2	0.00
12/07/2023	2030 On 01-February-24	11.86	Put	Bond Future	845	1	845	1	500.00
12/07/2023	2030 On 01-February-24	12.10	Put	Bond Future	688	1	688	1	400.00
12/07/2023	2030 On 01-February-24	10.07	Put	Bond Future	3714	4	3714	4	0.00
12/07/2023	2030 On 01-February-24	10.39	Put	Bond Future	2904	4	2904	4	0.00
12/07/2023	2030 On 01-February-24	11.00	Put	Bond Future	1755	2	1755	2	700.00
12/07/2023	2030 On 01-February-24	11.36	Put	Bond Future	1294	2	1294	2	0.00
12/07/2023	2030 On 01-February-24	11.35	Put	Bond Future	1305	2	1305	2	0.00
12/07/2023	2030 On 01-February-24	11.31	Put	Bond Future	1350	2	1350	2	1,360.00
12/07/2023	2030 On 01-February-24	11.75	Put	Bond Future	928	1	928	1	200.00
12/07/2023	2030 On 02-May-24			Bond Future	10.73	89.5725	10.7280	89.5725	0.00
12/07/2023	2030 On 02-May-24	13.15	Call	Bond Future	9355	8	9355	8	0.00
12/07/2023	2030 On 02-May-24	11.12	Call	Bond Future	3593	3	3593	3	500.00
12/07/2023	2030 On 02-May-24	11.94	Call	Bond Future	5768	5	5768	5	0.00
12/07/2023	2030 On 02-May-24	10.16	Call	Bond Future	1691	1	1691	1	1,000.00
12/07/2023	2030 On 02-May-24	9.83	Call	Bond Future	1263	1	1263	1	0.00
12/07/2023	2030 On 02-May-24	12.38	Call	Bond Future	7047	6	7047	6	0.00
12/07/2023	2030 On 02-May-24	10.62	Call	Bond Future	2491	2	2491	2	500.00
12/07/2023	2030 On 02-May-24	10.82	Call	Bond Future	2906	2	2906	2	1,080.00
12/07/2023	2030 On 02-May-24	9.81	Call	Bond Future	1241	1	1241	1	0.00
12/07/2023	2030 On 02-May-24	9.66	Call	Bond Future	1088	1	1088	1	1,000.00
12/07/2023	2030 On 02-May-24	9.82	Call	Bond Future	1252	1	1252	1	0.00
12/07/2023	2030 On 02-May-24	9.82	Put	Bond Future	4879	6	4879	6	0.00
12/07/2023	2030 On 02-May-24	9.66	Put	Bond Future	5373	6	5373	6	0.00
12/07/2023	2030 On 02-May-24	9.81	Put	Bond Future	4909	6	4909	6	0.00
12/07/2023	2030 On 02-May-24	10.82	Put	Bond Future	2548	3	2548	3	0.00
12/07/2023	2030 On 02-May-24	10.62	Put	Bond Future	2913	3	2913	3	0.00
12/07/2023	2030 On 02-May-24	12.38	Put	Bond Future	894	1	894	1	1,080.00
12/07/2023	2030 On 02-May-24	11.12	Put	Bond Future	2082	3	2082	3	0.00
12/07/2023	2030 On 02-May-24	9.83	Put	Bond Future	4849	6	4849	6	0.00
12/07/2023	2030 On 02-May-24	10.16	Put	Bond Future	3939	5	3939	5	0.00
12/07/2023	2030 On 02-May-24	11.94	Put	Bond Future	1200	2	1200	2	1,000.00
12/07/2023	2030 On 02-May-24	13.15	Put	Bond Future	517	1	517	1	500.00

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12/07/2023	2030 On 01-August-24			Bond Future	10.81	87.6119	10.8146	87.6119	0.00
12/07/2023	2030 On 01-August-24	10.39	Call	Bond Future	2180	2	2180	2	0.00
12/07/2023	2030 On 01-August-24	10.37	Call	Bond Future	2147	2	2147	2	0.00
12/07/2023	2030 On 01-August-24	10.38	Call	Bond Future	2163	2	2163	2	0.00
12/07/2023	2030 On 01-August-24	10.38	Put	Bond Future	3817	4	3817	4	0.00
12/07/2023	2030 On 01-August-24	10.37	Put	Bond Future	3839	5	3839	5	0.00
12/07/2023	2030 On 01-August-24	10.39	Put	Bond Future	3795	4	3795	4	0.00
12/07/2023	2032 On 03-August-23			Bond Future	11.16	85.8680	11.1646	85.8680	79,302.00
12/07/2023	2032 On 03-August-23	11.45	Call	Bond Future	1726	1	1726	1	0.00
12/07/2023	2032 On 03-August-23	12.00	Call	Bond Future	4007	3	4007	3	5,000.00
12/07/2023	2032 On 03-August-23	11.76	Call	Bond Future	2973	2	2973	2	0.00
12/07/2023	2032 On 03-August-23	11.75	Call	Bond Future	2931	2	2931	2	0.00
12/07/2023	2032 On 03-August-23	11.50	Call	Bond Future	1916	1	1916	1	11,000.00
12/07/2023	2032 On 03-August-23	9.60	Call	Bond Future	0	0	0	0	1,500.00
12/07/2023	2032 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	7,500.00
12/07/2023	2032 On 03-August-23	12.04	Call	Bond Future	4181	3	4181	3	3,000.00
12/07/2023	2032 On 03-August-23	11.77	Call	Bond Future	3015	2	3015	2	0.00
12/07/2023	2032 On 03-August-23	11.55	Call	Bond Future	2110	1	2110	1	0.00
12/07/2023	2032 On 03-August-23	11.90	Call	Bond Future	3572	3	3572	3	5,000.00
12/07/2023	2032 On 03-August-23	11.90	Put	Bond Future	90	0	90	0	0.00
12/07/2023	2032 On 03-August-23	11.55	Put	Bond Future	261	1	261	1	7,500.00
12/07/2023	2032 On 03-August-23	11.77	Put	Bond Future	134	0	134	0	0.00
12/07/2023	2032 On 03-August-23	12.04	Put	Bond Future	58	0	58	0	3,000.00
12/07/2023	2032 On 03-August-23	10.30	Put	Bond Future	4352	5	4352	5	0.00
12/07/2023	2032 On 03-August-23	9.60	Put	Bond Future	8092	9	8092	9	0.00
12/07/2023	2032 On 03-August-23	11.50	Put	Bond Future	303	1	303	1	11,000.00
12/07/2023	2032 On 03-August-23	11.75	Put	Bond Future	143	0	143	0	0.00
12/07/2023	2032 On 03-August-23	11.76	Put	Bond Future	138	0	138	0	0.00
12/07/2023	2032 On 03-August-23	12.00	Put	Bond Future	66	0	66	0	0.00
12/07/2023	2032 On 03-August-23	11.45	Put	Bond Future	351	1	351	1	7,500.00
12/07/2023	2032 On 02-November-23			Bond Future	11.26	83.5961	11.2603	83.5961	139,047.00
12/07/2023	2032 On 02-November-23	11.78	Call	Bond Future	3641	3	3641	3	0.00
12/07/2023	2032 On 02-November-23	12.26	Call	Bond Future	5286	4	5286	4	0.00

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12/07/2023	2032 On 02-November-23	11.23	Call	Bond Future	2068	2	2068	2	0.00
12/07/2023	2032 On 02-November-23	11.09	Call	Bond Future	1741	1	1741	1	500.00
12/07/2023	2032 On 02-November-23	11.22	Call	Bond Future	2043	2	2043	2	0.00
12/07/2023	2032 On 02-November-23	11.28	Call	Bond Future	2193	2	2193	2	0.00
12/07/2023	2032 On 02-November-23	11.90	Call	Bond Future	4034	3	4034	3	0.00
12/07/2023	2032 On 02-November-23	11.24	Call	Bond Future	2092	2	2092	2	0.00
12/07/2023	2032 On 02-November-23	10.71	Call	Bond Future	1030	1	1030	1	500.00
12/07/2023	2032 On 02-November-23	10.59	Call	Bond Future	855	1	855	1	500.00
12/07/2023	2032 On 02-November-23	10.59	Put	Bond Future	4128	5	4128	5	0.00
12/07/2023	2032 On 02-November-23	11.09	Put	Bond Future	2557	3	2557	3	0.00
12/07/2023	2032 On 02-November-23	11.24	Put	Bond Future	2189	3	2189	3	0.00
12/07/2023	2032 On 02-November-23	11.90	Put	Bond Future	1059	1	1059	1	0.00
12/07/2023	2032 On 02-November-23	11.28	Put	Bond Future	2099	3	2099	3	500.00
12/07/2023	2032 On 02-November-23	10.71	Put	Bond Future	3705	5	3705	5	0.00
12/07/2023	2032 On 02-November-23	11.22	Put	Bond Future	2236	3	2236	3	0.00
12/07/2023	2032 On 02-November-23	11.23	Put	Bond Future	2212	3	2212	3	0.00
12/07/2023	2032 On 02-November-23	12.26	Put	Bond Future	698	1	698	1	500.00
12/07/2023	2032 On 02-November-23	11.78	Put	Bond Future	1213	2	1213	2	500.00
12/07/2023	2032 On 01-February-24			Bond Future	11.35	85.4993	11.3483	85.4993	0.00
12/07/2023	2032 On 01-February-24	12.62	Call	Bond Future	6730	6	6730	6	0.00
12/07/2023	2032 On 01-February-24	11.85	Call	Bond Future	4247	4	4247	4	0.00
12/07/2023	2032 On 01-February-24	10.76	Call	Bond Future	1628	1	1628	1	1,200.00
12/07/2023	2032 On 01-February-24	12.50	Call	Bond Future	6323	5	6323	5	0.00
12/07/2023	2032 On 01-February-24	12.73	Call	Bond Future	7107	6	7107	6	0.00
12/07/2023	2032 On 01-February-24	10.01	Call	Bond Future	714	1	714	1	1,200.00
12/07/2023	2032 On 01-February-24	11.83	Call	Bond Future	4187	3	4187	3	0.00
12/07/2023	2032 On 01-February-24	11.84	Call	Bond Future	4217	4	4217	4	0.00
12/07/2023	2032 On 01-February-24	10.78	Call	Bond Future	1663	1	1663	1	200.00
12/07/2023	2032 On 01-February-24	11.09	Call	Bond Future	2266	2	2266	2	500.00
12/07/2023	2032 On 01-February-24	11.75	Call	Bond Future	3952	3	3952	3	0.00
12/07/2023	2032 On 01-February-24	10.59	Call	Bond Future	1351	1	1351	1	500.00
12/07/2023	2032 On 01-February-24	11.75	Put	Bond Future	2108	3	2108	3	200.00
12/07/2023	2032 On 01-February-24	11.09	Put	Bond Future	3481	4	3481	4	0.00

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12/07/2023	2032 On 01-February-24	11.84	Put	Bond Future	1967	2	1967	2	0.00
12/07/2023	2032 On 01-February-24	11.83	Put	Bond Future	1982	2	1982	2	0.00
12/07/2023	2032 On 01-February-24	10.01	Put	Bond Future	7262	8	7262	8	0.00
12/07/2023	2032 On 01-February-24	12.73	Put	Bond Future	982	1	982	1	500.00
12/07/2023	2032 On 01-February-24	10.76	Put	Bond Future	4428	5	4428	5	0.00
12/07/2023	2032 On 01-February-24	11.85	Put	Bond Future	1952	2	1952	2	0.00
12/07/2023	2032 On 01-February-24	10.78	Put	Bond Future	4366	5	4366	5	0.00
12/07/2023	2032 On 01-February-24	10.59	Put	Bond Future	4983	6	4983	6	0.00
12/07/2023	2032 On 01-February-24	12.62	Put	Bond Future	1070	1	1070	1	1,200.00
12/07/2023	2032 On 01-February-24	12.50	Put	Bond Future	1175	1	1175	1	200.00
12/07/2023	2032 On 02-May-24			Bond Future	11.44	83.2814	11.4428	83.2814	0.00
12/07/2023	2032 On 02-May-24	13.35	Call	Bond Future	9025	8	9025	8	0.00
12/07/2023	2032 On 02-May-24	11.09	Call	Bond Future	2417	2	2417	2	500.00
12/07/2023	2032 On 02-May-24	11.35	Call	Bond Future	2980	2	2980	2	1,550.00
12/07/2023	2032 On 02-May-24	10.55	Call	Bond Future	1507	1	1507	1	0.00
12/07/2023	2032 On 02-May-24	10.59	Call	Bond Future	1560	1	1560	1	500.00
12/07/2023	2032 On 02-May-24	10.54	Call	Bond Future	1494	1	1494	1	0.00
12/07/2023	2032 On 02-May-24	12.90	Call	Bond Future	7516	7	7516	7	0.00
12/07/2023	2032 On 02-May-24	13.18	Call	Bond Future	8451	7	8451	7	0.00
12/07/2023	2032 On 02-May-24	10.86	Call	Bond Future	1979	2	1979	2	1,000.00
12/07/2023	2032 On 02-May-24	10.56	Call	Bond Future	1520	1	1520	1	0.00
12/07/2023	2032 On 02-May-24	10.65	Call	Bond Future	1643	1	1643	1	1,550.00
12/07/2023	2032 On 02-May-24	10.36	Call	Bond Future	1272	1	1272	1	1,000.00
12/07/2023	2032 On 02-May-24	10.36	Put	Bond Future	6394	7	6394	7	0.00
12/07/2023	2032 On 02-May-24	10.65	Put	Bond Future	5355	6	5355	6	0.00
12/07/2023	2032 On 02-May-24	10.56	Put	Bond Future	5667	7	5667	7	0.00
12/07/2023	2032 On 02-May-24	10.86	Put	Bond Future	4687	5	4687	5	0.00
12/07/2023	2032 On 02-May-24	13.18	Put	Bond Future	1007	1	1007	1	500.00
12/07/2023	2032 On 02-May-24	10.54	Put	Bond Future	5737	7	5737	7	0.00
12/07/2023	2032 On 02-May-24	10.59	Put	Bond Future	5562	6	5562	6	0.00
12/07/2023	2032 On 02-May-24	10.55	Put	Bond Future	5702	7	5702	7	0.00
12/07/2023	2032 On 02-May-24	11.35	Put	Bond Future	3404	4	3404	4	0.00
12/07/2023	2032 On 02-May-24	11.09	Put	Bond Future	4043	5	4043	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
12/07/2023	2032 On 02-May-24	13.35	Put	Bond Future	901	1	901	1	1,550.00
12/07/2023	2032 On 02-May-24	12.90	Put	Bond Future	1212	2	1212	2	1,000.00
12/07/2023	2032 On 01-August-24			Bond Future	11.54	85.1823	11.5417	85.1823	0.00
12/07/2023	2032 On 01-August-24	11.13	Call	Bond Future	2494	2	2494	2	0.00
12/07/2023	2032 On 01-August-24	11.14	Call	Bond Future	2513	2	2513	2	0.00
12/07/2023	2032 On 01-August-24	11.15	Call	Bond Future	2533	2	2533	2	0.00
12/07/2023	2032 On 01-August-24	11.15	Put	Bond Future	4298	5	4298	5	0.00
12/07/2023	2032 On 01-August-24	11.14	Put	Bond Future	4323	5	4323	5	0.00
12/07/2023	2032 On 01-August-24	11.13	Put	Bond Future	4350	5	4350	5	0.00
12/07/2023	2033 On 03-August-23			Bond Future	116.86	116.7534	116.8564	116.7534	7,134.00
12/07/2023	2033 On 02-November-23			Bond Future	118.03	117.9288	118.0334	117.9288	290.00
12/07/2023	2033 On 01-February-24			Bond Future	120.75	120.6407	120.7473	120.6407	0.00
12/07/2023	2033 On 02-May-24			Bond Future	122.06	121.9505	122.0601	121.9505	0.00
12/07/2023	2033 On 01-August-24			Bond Future	124.88	124.7629	124.8758	124.7629	0.00
12/07/2023	2037 On 03-August-23			Bond Future	12.17	75.0442	12.1692	75.0442	101,027.00
12/07/2023	2037 On 03-August-23	10.30	Call	Bond Future	0	0	0	0	1,800.00
12/07/2023	2037 On 03-August-23	12.14	Call	Bond Future	967	1	967	1	0.00
12/07/2023	2037 On 03-August-23	11.00	Call	Bond Future	3	0	3	0	1,800.00
12/07/2023	2037 On 03-August-23	12.12	Call	Bond Future	915	1	915	1	0.00
12/07/2023	2037 On 03-August-23	12.13	Call	Bond Future	941	1	941	1	0.00
12/07/2023	2037 On 03-August-23	12.13	Put	Bond Future	1151	2	1151	2	0.00
12/07/2023	2037 On 03-August-23	12.12	Put	Bond Future	1179	2	1179	2	0.00
12/07/2023	2037 On 03-August-23	11.00	Put	Bond Future	6659	8	6659	8	0.00
12/07/2023	2037 On 03-August-23	12.14	Put	Bond Future	1124	2	1124	2	0.00
12/07/2023	2037 On 03-August-23	10.30	Put	Bond Future	11055	12	11055	12	0.00
12/07/2023	2037 On 02-November-23			Bond Future	12.28	76.6970	12.2788	76.6970	45,502.00
12/07/2023	2037 On 02-November-23	11.56	Call	Bond Future	889	1	889	1	0.00
12/07/2023	2037 On 02-November-23	12.02	Call	Bond Future	1775	1	1775	1	750.00
12/07/2023	2037 On 02-November-23	11.55	Call	Bond Future	874	1	874	1	0.00
12/07/2023	2037 On 02-November-23	12.52	Call	Bond Future	3171	3	3171	3	750.00
12/07/2023	2037 On 02-November-23	13.89	Call	Bond Future	8271	7	8271	7	0.00
12/07/2023	2037 On 02-November-23	11.57	Call	Bond Future	904	1	904	1	0.00
12/07/2023	2037 On 02-November-23	11.55	Put	Bond Future	4861	6	4861	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
12/07/2023	2037 On 02-November-23	11.56	Put	Bond Future	4819	6	4819	6	0.00
12/07/2023	2037 On 02-November-23	13.89	Put	Bond Future	442	1	442	1	750.00
12/07/2023	2037 On 02-November-23	12.52	Put	Bond Future	1916	2	1916	2	0.00
12/07/2023	2037 On 02-November-23	12.02	Put	Bond Future	3157	4	3157	4	0.00
12/07/2023	2037 On 02-November-23	11.57	Put	Bond Future	4778	6	4778	6	0.00
12/07/2023	2037 On 01-February-24			Bond Future	12.39	74.1865	12.3855	74.1865	0.00
12/07/2023	2037 On 01-February-24	13.93	Call	Bond Future	8467	8	8467	8	0.00
12/07/2023	2037 On 01-February-24	12.31	Call	Bond Future	3080	3	3080	3	0.00
12/07/2023	2037 On 01-February-24	12.32	Call	Bond Future	3107	3	3107	3	0.00
12/07/2023	2037 On 01-February-24	12.09	Call	Bond Future	2516	2	2516	2	2,500.00
12/07/2023	2037 On 01-February-24	12.93	Call	Bond Future	4949	4	4949	4	0.00
12/07/2023	2037 On 01-February-24	12.33	Call	Bond Future	3134	3	3134	3	0.00
12/07/2023	2037 On 01-February-24	12.33	Put	Bond Future	3423	4	3423	4	0.00
12/07/2023	2037 On 01-February-24	12.09	Put	Bond Future	4071	5	4071	5	0.00
12/07/2023	2037 On 01-February-24	12.93	Put	Bond Future	2203	3	2203	3	2,500.00
12/07/2023	2037 On 01-February-24	13.93	Put	Bond Future	1052	1	1052	1	2,500.00
12/07/2023	2037 On 01-February-24	12.32	Put	Bond Future	3448	4	3448	4	0.00
12/07/2023	2037 On 01-February-24	12.31	Put	Bond Future	3473	4	3473	4	0.00
12/07/2023	2037 On 02-May-24			Bond Future	12.50	75.8739	12.4993	75.8739	0.00
12/07/2023	2037 On 02-May-24	11.43	Call	Bond Future	1618	1	1618	1	0.00
12/07/2023	2037 On 02-May-24	11.44	Call	Bond Future	1633	1	1633	1	0.00
12/07/2023	2037 On 02-May-24	11.45	Call	Bond Future	1647	1	1647	1	0.00
12/07/2023	2037 On 02-May-24	11.43	Put	Bond Future	7375	8	7375	8	0.00
12/07/2023	2037 On 02-May-24	11.44	Put	Bond Future	7333	8	7333	8	0.00
12/07/2023	2037 On 02-May-24	11.45	Put	Bond Future	7290	8	7290	8	0.00
12/07/2023	2037 On 01-August-24			Bond Future	12.62	73.3498	12.6200	73.3498	0.00
12/07/2023	2037 On 01-August-24	12.11	Call	Bond Future	3076	3	3076	3	0.00
12/07/2023	2037 On 01-August-24	12.10	Call	Bond Future	3055	3	3055	3	0.00
12/07/2023	2037 On 01-August-24	12.09	Call	Bond Future	3033	3	3033	3	0.00
12/07/2023	2037 On 01-August-24	12.09	Put	Bond Future	5759	6	5759	6	0.00
12/07/2023	2037 On 01-August-24	12.10	Put	Bond Future	5728	6	5728	6	0.00
12/07/2023	2037 On 01-August-24	12.11	Put	Bond Future	5697	6	5697	6	0.00
12/07/2023	2038 On 03-August-23			Bond Future	126.52	126.5100	126.5170	126.5100	1,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	2038 On 02-November-23			Bond Future	129.33	129.3274	129.3338	129.3274	2,931.00
12/07/2023	2038 On 01-February-24			Bond Future	130.29	130.2836	130.2898	130.2836	0.00
12/07/2023	2038 On 02-May-24			Bond Future	133.28	133.2778	133.2845	133.2778	0.00
12/07/2023	2038 On 01-August-24			Bond Future	134.29	134.2801	134.2882	134.2801	0.00
12/07/2023	2040 On 03-August-23			Bond Future	12.41	75.4552	12.4149	75.4552	124,263.00
12/07/2023	2040 On 03-August-23	12.21	Call	Bond Future	603	0	603	0	0.00
12/07/2023	2040 On 03-August-23	12.22	Call	Bond Future	623	0	623	0	0.00
12/07/2023	2040 On 03-August-23	12.23	Call	Bond Future	644	0	644	0	0.00
12/07/2023	2040 On 03-August-23	12.23	Put	Bond Future	1695	2	1695	2	0.00
12/07/2023	2040 On 03-August-23	12.21	Put	Bond Future	1769	3	1769	3	0.00
12/07/2023	2040 On 03-August-23	12.22	Put	Bond Future	1732	2	1732	2	0.00
12/07/2023	2040 On 02-November-23			Bond Future	12.53	77.1171	12.5276	77.1171	14,317.00
12/07/2023	2040 On 02-November-23	11.80	Call	Bond Future	933	1	933	1	128.00
12/07/2023	2040 On 02-November-23	11.60	Call	Bond Future	668	0	668	0	0.00
12/07/2023	2040 On 02-November-23	12.60	Call	Bond Future	2813	2	2813	2	128.00
12/07/2023	2040 On 02-November-23	13.64	Call	Bond Future	6607	6	6607	6	0.00
12/07/2023	2040 On 02-November-23	11.58	Call	Bond Future	646	0	646	0	0.00
12/07/2023	2040 On 02-November-23	11.59	Call	Bond Future	657	0	657	0	0.00
12/07/2023	2040 On 02-November-23	11.60	Put	Bond Future	6092	7	6092	7	0.00
12/07/2023	2040 On 02-November-23	11.58	Put	Bond Future	6193	7	6193	7	0.00
12/07/2023	2040 On 02-November-23	13.64	Put	Bond Future	822	1	822	1	128.00
12/07/2023	2040 On 02-November-23	12.60	Put	Bond Future	2413	3	2413	3	0.00
12/07/2023	2040 On 02-November-23	11.80	Put	Bond Future	5137	6	5137	6	0.00
12/07/2023	2040 On 02-November-23	11.59	Put	Bond Future	6142	7	6142	7	0.00
12/07/2023	2040 On 01-February-24			Bond Future	12.64	74.3658	12.6378	74.3658	28.00
12/07/2023	2040 On 01-February-24	12.35	Call	Bond Future	2695	2	2695	2	0.00
12/07/2023	2040 On 01-February-24	12.33	Call	Bond Future	2643	2	2643	2	0.00
12/07/2023	2040 On 01-February-24	12.34	Call	Bond Future	2669	2	2669	2	0.00
12/07/2023	2040 On 01-February-24	12.34	Put	Bond Future	4320	5	4320	5	0.00
12/07/2023	2040 On 01-February-24	12.33	Put	Bond Future	4351	5	4351	5	0.00
12/07/2023	2040 On 01-February-24	12.35	Put	Bond Future	4289	5	4289	5	0.00
12/07/2023	2040 On 02-May-24			Bond Future	12.75	76.0572	12.7545	76.0572	0.00
12/07/2023	2040 On 02-May-24	11.62	Call	Bond Future	1611	1	1611	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
12/07/2023	2040 On 02-May-24	11.60	Call	Bond Future	1582	1	1582	1	0.00
12/07/2023	2040 On 02-May-24	11.61	Call	Bond Future	1596	1	1596	1	0.00
12/07/2023	2040 On 02-May-24	11.62	Put	Bond Future	8109	9	8109	9	0.00
12/07/2023	2040 On 02-May-24	11.60	Put	Bond Future	8202	9	8202	9	0.00
12/07/2023	2040 On 02-May-24	11.61	Put	Bond Future	8156	9	8156	9	0.00
12/07/2023	2040 On 01-August-24			Bond Future	12.88	73.2868	12.8780	73.2868	0.00
12/07/2023	2040 On 01-August-24	12.32	Call	Bond Future	3099	3	3099	3	0.00
12/07/2023	2040 On 01-August-24	12.33	Call	Bond Future	3122	3	3122	3	0.00
12/07/2023	2040 On 01-August-24	12.34	Call	Bond Future	3144	3	3144	3	0.00
12/07/2023	2040 On 01-August-24	12.34	Put	Bond Future	6070	7	6070	7	0.00
12/07/2023	2040 On 01-August-24	12.33	Put	Bond Future	6104	7	6104	7	0.00
12/07/2023	2040 On 01-August-24	12.32	Put	Bond Future	6137	7	6137	7	0.00
12/07/2023	2044 On 03-August-23			Bond Future	12.46	71.8842	12.4638	71.8842	81,202.00
12/07/2023	2044 On 03-August-23	11.75	Call	Bond Future	57	0	57	0	4,553.00
12/07/2023	2044 On 03-August-23	12.50	Call	Bond Future	1196	1	1196	1	0.00
12/07/2023	2044 On 03-August-23	12.17	Call	Bond Future	425	0	425	0	0.00
12/07/2023	2044 On 03-August-23	12.00	Call	Bond Future	211	0	211	0	0.00
12/07/2023	2044 On 03-August-23	12.16	Call	Bond Future	410	0	410	0	0.00
12/07/2023	2044 On 03-August-23	12.15	Call	Bond Future	394	0	394	0	0.00
12/07/2023	2044 On 03-August-23	12.15	Put	Bond Future	2202	3	2202	3	0.00
12/07/2023	2044 On 03-August-23	12.16	Put	Bond Future	2159	3	2159	3	0.00
12/07/2023	2044 On 03-August-23	12.00	Put	Bond Future	2910	4	2910	4	4,754.00
12/07/2023	2044 On 03-August-23	12.17	Put	Bond Future	2116	3	2116	3	0.00
12/07/2023	2044 On 03-August-23	12.50	Put	Bond Future	992	2	992	2	9,106.00
12/07/2023	2044 On 03-August-23	11.75	Put	Bond Future	4281	5	4281	5	3,076.00
12/07/2023	2044 On 02-November-23			Bond Future	12.57	73.4674	12.5723	73.4674	6,865.00
12/07/2023	2044 On 02-November-23	11.55	Call	Bond Future	572	0	572	0	0.00
12/07/2023	2044 On 02-November-23	11.56	Call	Bond Future	582	0	582	0	0.00
12/07/2023	2044 On 02-November-23	11.57	Call	Bond Future	592	0	592	0	0.00
12/07/2023	2044 On 02-November-23	11.57	Put	Bond Future	6548	7	6548	7	0.00
12/07/2023	2044 On 02-November-23	11.56	Put	Bond Future	6601	7	6601	7	0.00
12/07/2023	2044 On 02-November-23	11.55	Put	Bond Future	6655	8	6655	8	0.00
12/07/2023	2044 On 01-February-24			Bond Future	12.68	70.7582	12.6782	70.7582	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
12/07/2023	2044 On 01-February-24	12.27	Call	Bond Future	2430	2	2430	2	0.00
12/07/2023	2044 On 01-February-24	12.28	Call	Bond Future	2454	2	2454	2	0.00
12/07/2023	2044 On 01-February-24	12.29	Call	Bond Future	2479	2	2479	2	0.00
12/07/2023	2044 On 01-February-24	12.29	Put	Bond Future	4660	5	4660	5	0.00
12/07/2023	2044 On 01-February-24	12.28	Put	Bond Future	4692	5	4692	5	0.00
12/07/2023	2044 On 01-February-24	12.27	Put	Bond Future	4726	5	4726	5	0.00
12/07/2023	2044 On 02-May-24			Bond Future	12.79	72.3676	12.7900	72.3676	0.00
12/07/2023	2044 On 02-May-24	11.65	Call	Bond Future	1622	1	1622	1	0.00
12/07/2023	2044 On 02-May-24	11.66	Call	Bond Future	1637	1	1637	1	0.00
12/07/2023	2044 On 02-May-24	11.67	Call	Bond Future	1652	1	1652	1	0.00
12/07/2023	2044 On 02-May-24	11.67	Put	Bond Future	8154	9	8154	9	0.00
12/07/2023	2044 On 02-May-24	11.66	Put	Bond Future	8201	9	8201	9	0.00
12/07/2023	2044 On 02-May-24	11.65	Put	Bond Future	8249	9	8249	9	0.00
12/07/2023	2044 On 01-August-24			Bond Future	12.91	69.6381	12.9080	69.6381	0.00
12/07/2023	2044 On 01-August-24	12.30	Call	Bond Future	3039	3	3039	3	0.00
12/07/2023	2044 On 01-August-24	12.28	Call	Bond Future	2994	3	2994	3	0.00
12/07/2023	2044 On 01-August-24	12.29	Call	Bond Future	3016	3	3016	3	0.00
12/07/2023	2044 On 01-August-24	12.29	Put	Bond Future	6429	7	6429	7	0.00
12/07/2023	2044 On 01-August-24	12.28	Put	Bond Future	6465	7	6465	7	0.00
12/07/2023	2044 On 01-August-24	12.30	Put	Bond Future	6394	7	6394	7	0.00
12/07/2023	2046 On 03-August-23			Bond Future	111.73	111.7242	111.7296	111.7242	12,491.00
12/07/2023	2046 On 02-November-23			Bond Future	112.12	112.1198	112.1248	112.1198	5,016.00
12/07/2023	2046 On 01-February-24			Bond Future	114.70	114.6984	114.7030	114.6984	0.00
12/07/2023	2046 On 02-May-24			Bond Future	115.19	115.1849	115.1903	115.1849	0.00
12/07/2023	2046 On 01-August-24			Bond Future	117.85	117.8407	117.8470	117.8407	0.00
12/07/2023	2050 On 03-August-23			Bond Future	110.93	110.9271	110.9325	110.9271	9,592.00
12/07/2023	2050 On 02-November-23			Bond Future	113.40	113.3973	113.4022	113.3973	4,487.00
12/07/2023	2050 On 01-February-24			Bond Future	113.76	113.7585	113.7633	113.7585	0.00
12/07/2023	2050 On 02-May-24			Bond Future	116.38	116.3728	116.3780	116.3728	0.00
12/07/2023	2050 On 01-August-24			Bond Future	116.75	116.7482	116.7545	116.7482	0.00
12/07/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	AL37 On 03-August-23			Index Future	882.32	876.1760	882.3200	876.1760	0.00
12/07/2023	AL37 On 02-November-23			Index Future	901.75	895.4690	901.7460	895.4690	0.00
12/07/2023	AL37 On 01-February-24			Index Future	922.27	915.8480	922.2660	915.8480	0.00
12/07/2023	AL37 On 02-May-24			Index Future	943.26	936.6950	943.2610	936.6950	0.00
12/07/2023	AL37 On 01-August-24			Index Future	964.82	958.1060	964.8230	958.1060	0.00
12/07/2023	AL7T On 03-August-23			Index Future	1006.26	993.6050	1006.2610	993.6050	0.00
12/07/2023	AL7T On 02-November-23			Index Future	1028.42	1015.4830	1028.4160	1015.4830	0.00
12/07/2023	AL7T On 01-February-24			Index Future	1051.82	1038.5930	1051.8190	1038.5930	0.00
12/07/2023	AL7T On 02-May-24			Index Future	1075.76	1062.2350	1075.7630	1062.2350	0.00
12/07/2023	AL7T On 01-August-24			Index Future	1100.35	1086.5150	1100.3540	1086.5150	0.00
12/07/2023	ALBI On 03-August-23			Index Future	878.26	868.6600	878.2590	868.6600	106.00
12/07/2023	ALBI On 02-November-23			Index Future	897.60	887.7870	897.5950	887.7870	0.00
12/07/2023	ALBI On 01-February-24			Index Future	918.02	907.9910	918.0220	907.9910	0.00
12/07/2023	ALBI On 02-May-24			Index Future	938.92	928.6600	938.9200	928.6600	0.00
12/07/2023	ALBI On 01-August-24			Index Future	960.38	949.8870	960.3820	949.8870	0.00
12/07/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2023	ES33 On 03-August-23			Bond Future	12.65	73.1426	12.6451	73.1426	350.00
12/07/2023	ES33 On 02-November-23			Bond Future	12.79	70.9728	12.7878	70.9728	0.00
12/07/2023	ES33 On 01-February-24			Bond Future	12.93	72.6052	12.9295	72.6052	0.00
12/07/2023	ES33 On 02-May-24			Bond Future	13.08	70.4730	13.0758	70.4730	0.00
12/07/2023	ES33 On 01-August-24			Bond Future	13.23	72.0966	13.2276	72.0966	0.00
12/07/2023	ES42 On 03-August-23			Bond Future	13.13	69.5066	13.1338	69.5066	4,000.00
12/07/2023	ES42 On 02-November-23			Bond Future	13.27	66.7910	13.2716	66.7910	0.00
12/07/2023	ES42 On 01-February-24			Bond Future	13.40	68.3275	13.4019	68.3275	0.00
12/07/2023	ES42 On 02-May-24			Bond Future	13.54	65.6344	13.5413	65.6344	0.00
12/07/2023	ES42 On 01-August-24			Bond Future	13.68	67.1454	13.6827	67.1454	0.00
12/07/2023	GOVI On 03-August-23			GOVI	865.78	856.2120	865.7770	856.2120	832.00
12/07/2023	GOVI On 03-August-23	837.23	Call	GOVI	285470	19	285470	19	0.00
12/07/2023	GOVI On 03-August-23	837.21	Call	GOVI	285670	19	285670	19	0.00
12/07/2023	GOVI On 03-August-23	837.22	Call	GOVI	285570	19	285570	19	0.00
12/07/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-November-23			GOVI	884.84	875.0650	884.8390	875.0650	0.00
12/07/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-November-23	885.81	Put	GOVI	9710	11	9710	11	0.00
12/07/2023	GOVI On 02-November-23	885.82	Put	GOVI	9810	11	9810	11	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
12/07/2023	GOVI On 02-November-23	885.80	Put	GOVI	9610	11	9610	11	0.00
12/07/2023	GOVI On 01-February-24			GOVI	904.97	894.9800	904.9740	894.9800	0.00
12/07/2023	GOVI On 01-February-24	879.98	Call	GOVI	249940	15	249940	15	0.00
12/07/2023	GOVI On 01-February-24	879.99	Call	GOVI	249840	15	249840	15	0.00
12/07/2023	GOVI On 01-February-24	880.00	Call	GOVI	249740	15	249740	15	0.00
12/07/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-May-24			GOVI	925.58	915.3520	925.5760	915.3520	0.00
12/07/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/07/2023	GOVI On 02-May-24	950.97	Put	GOVI	253940	36	253940	36	0.00
12/07/2023	GOVI On 02-May-24	950.98	Put	GOVI	254040	36	254040	36	0.00
12/07/2023	GOVI On 02-May-24	950.99	Put	GOVI	254140	36	254140	36	0.00
12/07/2023	GOVI On 01-August-24			GOVI	946.73	936.2750	946.7330	936.2750	0.00
12/07/2023	GOVI On 01-August-24	943.37	Call	GOVI	33630	0	33630	0	0.00
12/07/2023	GOVI On 01-August-24	943.38	Call	GOVI	33530	0	33530	0	0.00
12/07/2023	GOVI On 01-August-24	943.39	Call	GOVI	33430	0	33430	0	0.00
12/07/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	7	0	7	0.00
12/07/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	7	0	7	0.00
12/07/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	7	0	7	0.00
12/07/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2023	IGOV On 03-August-23			Index Future	326.34	326.3660	326.3350	326.3660	498.00
12/07/2023	IGOV On 02-November-23			Index Future	333.60	333.6330	333.6000	333.6330	16.00
12/07/2023	IGOV On 01-February-24			Index Future	341.27	341.3040	341.2700	341.3040	0.00
12/07/2023	IGOV On 02-May-24			Index Future	349.12	349.1500	349.1160	349.1500	0.00
12/07/2023	IGOV On 01-August-24			Index Future	357.17	357.2060	357.1710	357.2060	0.00
12/07/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/07/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/07/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/07/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/07/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
12/07/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/07/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/07/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/07/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/07/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/07/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/07/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/07/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/07/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.51	91.4900	8.5100	91.4900	0.00
12/07/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.63	91.3400	8.6300	91.3400	0.00
12/07/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.65	91.3200	8.6500	91.3200	0.00
12/07/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.70	91.2500	8.7000	91.2500	0.00
12/07/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.69	91.2500	8.6900	91.2500	0.00
12/07/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.72	91.2100	8.7150	91.2100	0.00
12/07/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.68	91.2400	8.6750	91.2400	0.00
12/07/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.57	91.3350	8.5700	91.3350	0.00
12/07/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.50	91.4200	8.4950	91.4200	0.00
12/07/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.39	91.5200	8.3900	91.5200	0.00
12/07/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.34	91.5700	8.3350	91.5700	0.00
12/07/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.37	91.5350	8.3650	91.5350	0.00
12/07/2023	R035 On 03-August-23			Bond Future	11.83	84.4196	11.8322	84.4196	33,875.00
12/07/2023	R035 On 03-August-23	11.75	Call	Bond Future	812	0	812	0	0.00
12/07/2023	R035 On 03-August-23	11.98	Call	Bond Future	1484	1	1484	1	0.00
12/07/2023	R035 On 03-August-23	11.99	Call	Bond Future	1518	1	1518	1	0.00
12/07/2023	R035 On 03-August-23	12.00	Call	Bond Future	1552	1	1552	1	0.00
12/07/2023	R035 On 03-August-23	12.50	Call	Bond Future	3619	3	3619	3	5,000.00
12/07/2023	R035 On 03-August-23	12.00	Put	Bond Future	656	1	656	1	0.00
12/07/2023	R035 On 03-August-23	11.99	Put	Bond Future	675	1	675	1	0.00
12/07/2023	R035 On 03-August-23	12.50	Put	Bond Future	133	0	133	0	0.00
12/07/2023	R035 On 03-August-23	11.98	Put	Bond Future	694	1	694	1	0.00
12/07/2023	R035 On 03-August-23	11.75	Put	Bond Future	1257	2	1257	2	4,870.00
12/07/2023	R035 On 02-November-23			Bond Future	11.94	81.7684	11.9432	81.7684	141,761.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	R035 On 02-November-23	11.43	Call	Bond Future	1204	1	1204	1	0.00
12/07/2023	R035 On 02-November-23	11.74	Call	Bond Future	1868	1	1868	1	750.00
12/07/2023	R035 On 02-November-23	12.24	Call	Bond Future	3312	3	3312	3	750.00
12/07/2023	R035 On 02-November-23	10.62	Call	Bond Future	294	0	294	0	400.00
12/07/2023	R035 On 02-November-23	12.85	Call	Bond Future	5509	5	5509	5	0.00
12/07/2023	R035 On 02-November-23	13.59	Call	Bond Future	8478	8	8478	8	0.00
12/07/2023	R035 On 02-November-23	11.12	Call	Bond Future	729	1	729	1	400.00
12/07/2023	R035 On 02-November-23	11.41	Call	Bond Future	1167	1	1167	1	0.00
12/07/2023	R035 On 02-November-23	11.42	Call	Bond Future	1185	1	1185	1	0.00
12/07/2023	R035 On 02-November-23	11.42	Put	Bond Future	4019	5	4019	5	0.00
12/07/2023	R035 On 02-November-23	11.41	Put	Bond Future	4056	5	4056	5	0.00
12/07/2023	R035 On 02-November-23	13.59	Put	Bond Future	393	1	393	1	750.00
12/07/2023	R035 On 02-November-23	12.85	Put	Bond Future	907	1	907	1	400.00
12/07/2023	R035 On 02-November-23	10.62	Put	Bond Future	7737	9	7737	9	0.00
12/07/2023	R035 On 02-November-23	12.24	Put	Bond Future	1763	2	1763	2	0.00
12/07/2023	R035 On 02-November-23	11.12	Put	Bond Future	5251	6	5251	6	0.00
12/07/2023	R035 On 02-November-23	11.74	Put	Bond Future	2953	4	2953	4	0.00
12/07/2023	R035 On 02-November-23	11.43	Put	Bond Future	3982	5	3982	5	0.00
12/07/2023	R035 On 01-February-24			Bond Future	12.05	83.6298	12.0517	83.6298	0.00
12/07/2023	R035 On 01-February-24	12.20	Call	Bond Future	3654	3	3654	3	0.00
12/07/2023	R035 On 01-February-24	11.12	Call	Bond Future	1233	1	1233	1	400.00
12/07/2023	R035 On 01-February-24	12.18	Call	Bond Future	3595	3	3595	3	0.00
12/07/2023	R035 On 01-February-24	13.46	Call	Bond Future	7980	7	7980	7	0.00
12/07/2023	R035 On 01-February-24	10.62	Call	Bond Future	674	1	674	1	400.00
12/07/2023	R035 On 01-February-24	12.19	Call	Bond Future	3624	3	3624	3	0.00
12/07/2023	R035 On 01-February-24	12.19	Put	Bond Future	2911	3	2911	3	0.00
12/07/2023	R035 On 01-February-24	10.62	Put	Bond Future	8610	10	8610	10	0.00
12/07/2023	R035 On 01-February-24	11.12	Put	Bond Future	6280	7	6280	7	0.00
12/07/2023	R035 On 01-February-24	12.18	Put	Bond Future	2933	3	2933	3	0.00
12/07/2023	R035 On 01-February-24	13.46	Put	Bond Future	1113	1	1113	1	400.00
12/07/2023	R035 On 01-February-24	12.20	Put	Bond Future	2889	3	2889	3	0.00
12/07/2023	R035 On 02-May-24			Bond Future	12.16	81.0181	12.1568	81.0181	0.00
12/07/2023	R035 On 02-May-24	11.21	Call	Bond Future	1745	1	1745	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
12/07/2023	R035 On 02-May-24	11.20	Call	Bond Future	1730	1	1730	1	0.00
12/07/2023	R035 On 02-May-24	11.19	Call	Bond Future	1715	1	1715	1	0.00
12/07/2023	R035 On 02-May-24	11.19	Put	Bond Future	6864	8	6864	8	0.00
12/07/2023	R035 On 02-May-24	11.20	Put	Bond Future	6823	8	6823	8	0.00
12/07/2023	R035 On 02-May-24	11.21	Put	Bond Future	6783	8	6783	8	0.00
12/07/2023	R035 On 01-August-24			Bond Future	12.26	82.8676	12.2649	82.8676	0.00
12/07/2023	R035 On 01-August-24	11.79	Call	Bond Future	2962	2	2962	2	0.00
12/07/2023	R035 On 01-August-24	11.80	Call	Bond Future	2983	3	2983	3	0.00
12/07/2023	R035 On 01-August-24	11.81	Call	Bond Future	3005	3	3005	3	0.00
12/07/2023	R035 On 01-August-24	11.79	Put	Bond Future	5389	6	5389	6	0.00
12/07/2023	R035 On 01-August-24	11.80	Put	Bond Future	5359	6	5359	6	0.00
12/07/2023	R035 On 01-August-24	11.81	Put	Bond Future	5328	6	5328	6	0.00
12/07/2023	R053 On 03-August-23			Bond Future	12.46	96.2833	12.4580	96.2833	0.00
12/07/2023	R053 On 03-August-23	12.70	Call	Bond Future	2507	2	2507	2	0.00
12/07/2023	R053 On 03-August-23	12.71	Call	Bond Future	2557	2	2557	2	0.00
12/07/2023	R053 On 03-August-23	12.72	Call	Bond Future	2607	2	2607	2	0.00
12/07/2023	R053 On 03-August-23	12.72	Put	Bond Future	721	1	721	1	0.00
12/07/2023	R053 On 03-August-23	12.71	Put	Bond Future	741	1	741	1	0.00
12/07/2023	R053 On 03-August-23	12.70	Put	Bond Future	762	1	762	1	0.00
12/07/2023	R053 On 02-November-23			Bond Future	12.57	92.5378	12.5691	92.5378	1,349.00
12/07/2023	R053 On 02-November-23	12.83	Call	Bond Future	4548	4	4548	4	0.00
12/07/2023	R053 On 02-November-23	12.81	Call	Bond Future	4462	4	4462	4	0.00
12/07/2023	R053 On 02-November-23	12.82	Call	Bond Future	4505	4	4505	4	0.00
12/07/2023	R053 On 02-November-23	12.82	Put	Bond Future	2727	3	2727	3	0.00
12/07/2023	R053 On 02-November-23	12.81	Put	Bond Future	2754	3	2754	3	0.00
12/07/2023	R053 On 02-November-23	12.83	Put	Bond Future	2701	3	2701	3	0.00
12/07/2023	R053 On 01-February-24			Bond Future	12.67	94.6447	12.6742	94.6447	0.00
12/07/2023	R053 On 01-February-24	12.94	Call	Bond Future	5734	5	5734	5	0.00
12/07/2023	R053 On 01-February-24	12.92	Call	Bond Future	5652	5	5652	5	0.00
12/07/2023	R053 On 01-February-24	12.93	Call	Bond Future	5693	5	5693	5	0.00
12/07/2023	R053 On 01-February-24	12.94	Put	Bond Future	3882	4	3882	4	0.00
12/07/2023	R053 On 01-February-24	12.92	Put	Bond Future	3937	5	3937	5	0.00
12/07/2023	R053 On 01-February-24	12.93	Put	Bond Future	3909	5	3909	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
12/07/2023	R053 On 02-May-24			Bond Future	12.78	90.9315	12.7844	90.9315	0.00
12/07/2023	R053 On 02-May-24	13.02	Call	Bond Future	6363	6	6363	6	0.00
12/07/2023	R053 On 02-May-24	13.03	Call	Bond Future	6402	6	6402	6	0.00
12/07/2023	R053 On 02-May-24	13.04	Call	Bond Future	6442	6	6442	6	0.00
12/07/2023	R053 On 02-May-24	13.02	Put	Bond Future	4744	5	4744	5	0.00
12/07/2023	R053 On 02-May-24	13.03	Put	Bond Future	4716	5	4716	5	0.00
12/07/2023	R053 On 02-May-24	13.04	Put	Bond Future	4688	5	4688	5	0.00
12/07/2023	R053 On 01-August-24			Bond Future	12.90	93.0063	12.8973	93.0063	0.00
12/07/2023	R053 On 01-August-24	13.15	Call	Bond Future	7004	6	7004	6	0.00
12/07/2023	R053 On 01-August-24	13.13	Call	Bond Future	6927	6	6927	6	0.00
12/07/2023	R053 On 01-August-24	13.14	Call	Bond Future	6965	6	6965	6	0.00
12/07/2023	R053 On 01-August-24	13.14	Put	Bond Future	5326	6	5326	6	0.00
12/07/2023	R053 On 01-August-24	13.13	Put	Bond Future	5354	6	5354	6	0.00
12/07/2023	R053 On 01-August-24	13.15	Put	Bond Future	5298	6	5298	6	0.00
12/07/2023	R186 On 03-August-23			Bond Future	9.23	104.5561	9.2300	104.5561	30,708.00
12/07/2023	R186 On 03-August-23	9.73	Call	Bond Future	1539	1	1539	1	0.00
12/07/2023	R186 On 03-August-23	9.75	Call	Bond Future	1590	1	1590	1	0.00
12/07/2023	R186 On 03-August-23	9.74	Call	Bond Future	1564	1	1564	1	0.00
12/07/2023	R186 On 03-August-23	9.74	Put	Bond Future	95	0	95	0	0.00
12/07/2023	R186 On 03-August-23	9.73	Put	Bond Future	99	0	99	0	0.00
12/07/2023	R186 On 03-August-23	9.75	Put	Bond Future	92	0	92	0	0.00
12/07/2023	R186 On 02-November-23			Bond Future	9.26	106.8588	9.2560	106.8588	81,168.00
12/07/2023	R186 On 02-November-23	10.42	Call	Bond Future	3297	3	3297	3	0.00
12/07/2023	R186 On 02-November-23	9.39	Call	Bond Future	1230	1	1230	1	0.00
12/07/2023	R186 On 02-November-23	9.38	Call	Bond Future	1215	1	1215	1	0.00
12/07/2023	R186 On 02-November-23	9.15	Call	Bond Future	891	1	891	1	1,715.00
12/07/2023	R186 On 02-November-23	9.40	Call	Bond Future	1246	1	1246	1	0.00
12/07/2023	R186 On 02-November-23	9.40	Put	Bond Future	856	1	856	1	0.00
12/07/2023	R186 On 02-November-23	9.38	Put	Bond Future	879	1	879	1	0.00
12/07/2023	R186 On 02-November-23	9.39	Put	Bond Future	867	1	867	1	0.00
12/07/2023	R186 On 02-November-23	10.42	Put	Bond Future	197	0	197	0	1,715.00
12/07/2023	R186 On 02-November-23	9.15	Put	Bond Future	1179	1	1179	1	0.00
12/07/2023	R186 On 01-February-24			Bond Future	9.26	103.9797	9.2557	103.9797	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
12/07/2023	R186 On 01-February-24	9.52	Call	Bond Future	1681	1	1681	1	0.00
12/07/2023	R186 On 01-February-24	9.51	Call	Bond Future	1665	1	1665	1	0.00
12/07/2023	R186 On 01-February-24	9.50	Call	Bond Future	1649	1	1649	1	0.00
12/07/2023	R186 On 01-February-24	9.52	Put	Bond Future	1017	1	1017	1	0.00
12/07/2023	R186 On 01-February-24	9.50	Put	Bond Future	1035	1	1035	1	0.00
12/07/2023	R186 On 01-February-24	9.51	Put	Bond Future	1026	1	1026	1	0.00
12/07/2023	R186 On 02-May-24			Bond Future	9.26	106.3453	9.2555	106.3453	0.00
12/07/2023	R186 On 02-May-24	8.00	Call	Bond Future	340	0	340	0	0.00
12/07/2023	R186 On 02-May-24	9.73	Call	Bond Future	2116	2	2116	2	2,030.00
12/07/2023	R186 On 02-May-24	7.99	Call	Bond Future	335	0	335	0	0.00
12/07/2023	R186 On 02-May-24	10.40	Call	Bond Future	3264	3	3264	3	0.00
12/07/2023	R186 On 02-May-24	8.01	Call	Bond Future	344	0	344	0	0.00
12/07/2023	R186 On 02-May-24	8.01	Put	Bond Future	3293	4	3293	4	0.00
12/07/2023	R186 On 02-May-24	9.73	Put	Bond Future	1020	1	1020	1	0.00
12/07/2023	R186 On 02-May-24	10.40	Put	Bond Future	646	1	646	1	2,030.00
12/07/2023	R186 On 02-May-24	7.99	Put	Bond Future	3333	4	3333	4	0.00
12/07/2023	R186 On 02-May-24	8.00	Put	Bond Future	3313	4	3313	4	0.00
12/07/2023	R186 On 01-August-24			Bond Future	9.25	103.4623	9.2517	103.4623	0.00
12/07/2023	R186 On 01-August-24	8.70	Call	Bond Future	877	1	877	1	0.00
12/07/2023	R186 On 01-August-24	8.68	Call	Bond Future	858	1	858	1	0.00
12/07/2023	R186 On 01-August-24	8.69	Call	Bond Future	868	1	868	1	0.00
12/07/2023	R186 On 01-August-24	8.70	Put	Bond Future	2058	2	2058	2	0.00
12/07/2023	R186 On 01-August-24	8.68	Put	Bond Future	2083	2	2083	2	0.00
12/07/2023	R186 On 01-August-24	8.69	Put	Bond Future	2071	2	2071	2	0.00
12/07/2023	R197 On 03-August-23			Bond Future	334.74	334.7506	334.7437	334.7506	44.00
12/07/2023	R197 On 02-November-23			Bond Future	342.20	342.2052	342.1962	342.2052	0.00
12/07/2023	R202 On 03-August-23			Bond Future	247.29	247.2768	247.2889	247.2768	5,323.00
12/07/2023	R202 On 02-November-23			Bond Future	252.79	252.7833	252.7944	252.7833	68.00
12/07/2023	R202 On 01-February-24			Bond Future	253.64	253.6303	253.6411	253.6303	0.00
12/07/2023	R202 On 02-May-24			Bond Future	259.47	259.4592	259.4712	259.4592	0.00
12/07/2023	R202 On 01-August-24			Bond Future	260.35	260.3386	260.3529	260.3386	0.00
12/07/2023	R209 On 03-August-23			Bond Future	11.88	64.8435	11.8849	64.8435	11,252.00
12/07/2023	R209 On 03-August-23	10.75	Call	Bond Future	3	0	3	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2023	R209 On 03-August-23	11.95	Call	Bond Future	1068	1	1068	1	0.00
12/07/2023	R209 On 03-August-23	11.25	Call	Bond Future	73	0	73	0	7,000.00
12/07/2023	R209 On 03-August-23	10.00	Call	Bond Future	0	0	0	0	1,800.00
12/07/2023	R209 On 03-August-23	10.70	Call	Bond Future	2	0	2	0	1,800.00
12/07/2023	R209 On 03-August-23	11.93	Call	Bond Future	1015	1	1015	1	0.00
12/07/2023	R209 On 03-August-23	11.94	Call	Bond Future	1041	1	1041	1	0.00
12/07/2023	R209 On 03-August-23	12.00	Call	Bond Future	1206	1	1206	1	0.00
12/07/2023	R209 On 03-August-23	12.00	Put	Bond Future	666	1	666	1	1,750.00
12/07/2023	R209 On 03-August-23	11.25	Put	Bond Future	3166	4	3166	4	0.00
12/07/2023	R209 On 03-August-23	11.95	Put	Bond Future	762	1	762	1	0.00
12/07/2023	R209 On 03-August-23	10.00	Put	Bond Future	9821	11	9821	11	0.00
12/07/2023	R209 On 03-August-23	11.93	Put	Bond Future	803	1	803	1	0.00
12/07/2023	R209 On 03-August-23	11.94	Put	Bond Future	782	1	782	1	0.00
12/07/2023	R209 On 03-August-23	10.75	Put	Bond Future	5681	7	5681	7	0.00
12/07/2023	R209 On 03-August-23	10.70	Put	Bond Future	5946	7	5946	7	0.00
12/07/2023	R209 On 02-November-23			Bond Future	11.98	63.1178	11.9831	63.1178	15,864.00
12/07/2023	R209 On 02-November-23	11.35	Call	Bond Future	870	1	870	1	0.00
12/07/2023	R209 On 02-November-23	11.33	Call	Bond Future	841	1	841	1	0.00
12/07/2023	R209 On 02-November-23	11.34	Call	Bond Future	855	1	855	1	0.00
12/07/2023	R209 On 02-November-23	11.34	Put	Bond Future	3945	5	3945	5	0.00
12/07/2023	R209 On 02-November-23	11.33	Put	Bond Future	3980	5	3980	5	0.00
12/07/2023	R209 On 02-November-23	11.35	Put	Bond Future	3910	5	3910	5	0.00
12/07/2023	R209 On 01-February-24			Bond Future	12.07	64.5548	12.0748	64.5548	0.00
12/07/2023	R209 On 01-February-24	12.13	Call	Bond Future	2971	2	2971	2	0.00
12/07/2023	R209 On 01-February-24	12.12	Call	Bond Future	2946	2	2946	2	0.00
12/07/2023	R209 On 01-February-24	12.14	Call	Bond Future	2996	2	2996	2	0.00
12/07/2023	R209 On 01-February-24	12.14	Put	Bond Future	2698	3	2698	3	0.00
12/07/2023	R209 On 01-February-24	12.13	Put	Bond Future	2719	3	2719	3	0.00
12/07/2023	R209 On 01-February-24	12.12	Put	Bond Future	2739	3	2739	3	0.00
12/07/2023	R209 On 02-May-24			Bond Future	12.17	62.8696	12.1714	62.8696	0.00
12/07/2023	R209 On 02-May-24	11.19	Call	Bond Future	1501	1	1501	1	0.00
12/07/2023	R209 On 02-May-24	11.18	Call	Bond Future	1488	1	1488	1	0.00
12/07/2023	R209 On 02-May-24	11.17	Call	Bond Future	1475	1	1475	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
12/07/2023	R209 On 02-May-24	11.17	Put	Bond Future	6238	7	6238	7	0.00
12/07/2023	R209 On 02-May-24	11.18	Put	Bond Future	6201	7	6201	7	0.00
12/07/2023	R209 On 02-May-24	11.19	Put	Bond Future	6164	7	6164	7	0.00
12/07/2023	R209 On 01-August-24			Bond Future	12.27	64.3046	12.2709	64.3046	0.00
12/07/2023	R209 On 01-August-24	11.79	Call	Bond Future	2683	2	2683	2	0.00
12/07/2023	R209 On 01-August-24	11.78	Call	Bond Future	2663	2	2663	2	0.00
12/07/2023	R209 On 01-August-24	11.80	Call	Bond Future	2702	2	2702	2	0.00
12/07/2023	R209 On 01-August-24	11.80	Put	Bond Future	4852	5	4852	5	0.00
12/07/2023	R209 On 01-August-24	11.79	Put	Bond Future	4879	6	4879	6	0.00
12/07/2023	R209 On 01-August-24	11.78	Put	Bond Future	4907	6	4907	6	0.00
12/07/2023	R210 On 03-August-23			Bond Future	226.12	226.3686	226.1224	226.3686	360.00
12/07/2023	R210 On 02-November-23			Bond Future	227.98	228.2378	227.9849	228.2378	70.00
12/07/2023	R210 On 01-February-24			Bond Future	233.23	233.4866	233.2270	233.4866	0.00
12/07/2023	R210 On 02-May-24			Bond Future	235.33	235.5944	235.3301	235.5944	0.00
12/07/2023	R210 On 01-August-24			Bond Future	240.76	241.0272	240.7581	241.0272	0.00
12/07/2023	R213 On 03-August-23			Bond Future	10.92	82.1778	10.9228	82.1778	18,513.00
12/07/2023	R213 On 03-August-23	11.61	Call	Bond Future	3045	2	3045	2	0.00
12/07/2023	R213 On 03-August-23	11.62	Call	Bond Future	3084	2	3084	2	0.00
12/07/2023	R213 On 03-August-23	11.63	Call	Bond Future	3123	2	3123	2	0.00
12/07/2023	R213 On 03-August-23	11.62	Put	Bond Future	92	0	92	0	0.00
12/07/2023	R213 On 03-August-23	11.63	Put	Bond Future	90	0	90	0	0.00
12/07/2023	R213 On 03-August-23	11.61	Put	Bond Future	95	0	95	0	0.00
12/07/2023	R213 On 02-November-23			Bond Future	11.02	80.4301	11.0157	80.4301	12,145.00
12/07/2023	R213 On 02-November-23	11.44	Call	Bond Future	2996	2	2996	2	750.00
12/07/2023	R213 On 02-November-23	12.70	Call	Bond Future	7099	6	7099	6	0.00
12/07/2023	R213 On 02-November-23	11.12	Call	Bond Future	2164	2	2164	2	0.00
12/07/2023	R213 On 02-November-23	11.11	Call	Bond Future	2140	2	2140	2	0.00
12/07/2023	R213 On 02-November-23	11.13	Call	Bond Future	2188	2	2188	2	0.00
12/07/2023	R213 On 02-November-23	10.94	Call	Bond Future	1757	1	1757	1	750.00
12/07/2023	R213 On 02-November-23	10.94	Put	Bond Future	2083	3	2083	3	0.00
12/07/2023	R213 On 02-November-23	11.13	Put	Bond Future	1699	2	1699	2	0.00
12/07/2023	R213 On 02-November-23	11.11	Put	Bond Future	1737	2	1737	2	0.00
12/07/2023	R213 On 02-November-23	11.12	Put	Bond Future	1718	2	1718	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
12/07/2023	R213 On 02-November-23	12.70	Put	Bond Future	266	0	266	0	750.00
12/07/2023	R213 On 02-November-23	11.44	Put	Bond Future	1201	2	1201	2	0.00
12/07/2023	R213 On 01-February-24			Bond Future	11.10	82.2610	11.1043	82.2610	0.00
12/07/2023	R213 On 01-February-24	11.72	Call	Bond Future	4097	3	4097	3	0.00
12/07/2023	R213 On 01-February-24	11.70	Call	Bond Future	4042	3	4042	3	0.00
12/07/2023	R213 On 01-February-24	11.71	Call	Bond Future	4070	3	4070	3	0.00
12/07/2023	R213 On 01-February-24	11.71	Put	Bond Future	1585	2	1585	2	0.00
12/07/2023	R213 On 01-February-24	11.70	Put	Bond Future	1598	2	1598	2	0.00
12/07/2023	R213 On 01-February-24	11.72	Put	Bond Future	1573	2	1573	2	0.00
12/07/2023	R213 On 02-May-24			Bond Future	11.19	80.5720	11.1898	80.5720	0.00
12/07/2023	R213 On 02-May-24	10.28	Call	Bond Future	1336	1	1336	1	0.00
12/07/2023	R213 On 02-May-24	10.29	Call	Bond Future	1348	1	1348	1	0.00
12/07/2023	R213 On 02-May-24	10.30	Call	Bond Future	1359	1	1359	1	0.00
12/07/2023	R213 On 02-May-24	10.30	Put	Bond Future	5095	6	5095	6	0.00
12/07/2023	R213 On 02-May-24	10.29	Put	Bond Future	5127	6	5127	6	0.00
12/07/2023	R213 On 02-May-24	10.28	Put	Bond Future	5158	6	5158	6	0.00
12/07/2023	R213 On 01-August-24			Bond Future	11.28	82.4118	11.2780	82.4118	0.00
12/07/2023	R213 On 01-August-24	10.88	Call	Bond Future	2322	2	2322	2	0.00
12/07/2023	R213 On 01-August-24	10.86	Call	Bond Future	2286	2	2286	2	0.00
12/07/2023	R213 On 01-August-24	10.87	Call	Bond Future	2304	2	2304	2	0.00
12/07/2023	R213 On 01-August-24	10.87	Put	Bond Future	3946	5	3946	5	0.00
12/07/2023	R213 On 01-August-24	10.86	Put	Bond Future	3969	5	3969	5	0.00
12/07/2023	R213 On 01-August-24	10.88	Put	Bond Future	3923	5	3923	5	0.00
12/07/2023	R214 On 03-August-23			Bond Future	12.28	60.7682	12.2755	60.7682	13,768.00
12/07/2023	R214 On 03-August-23	12.16	Call	Bond Future	649	0	649	0	0.00
12/07/2023	R214 On 03-August-23	12.14	Call	Bond Future	609	0	609	0	0.00
12/07/2023	R214 On 03-August-23	12.15	Call	Bond Future	629	0	629	0	0.00
12/07/2023	R214 On 03-August-23	12.15	Put	Bond Future	1229	2	1229	2	0.00
12/07/2023	R214 On 03-August-23	12.14	Put	Bond Future	1258	2	1258	2	0.00
12/07/2023	R214 On 03-August-23	12.16	Put	Bond Future	1201	2	1201	2	0.00
12/07/2023	R214 On 02-November-23			Bond Future	12.38	58.8032	12.3792	58.8032	10,866.00
12/07/2023	R214 On 02-November-23	11.45	Call	Bond Future	547	0	547	0	0.00
12/07/2023	R214 On 02-November-23	11.47	Call	Bond Future	566	0	566	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
12/07/2023	R214 On 02-November-23	11.46	Call	Bond Future	557	0	557	0	0.00
12/07/2023	R214 On 02-November-23	11.46	Put	Bond Future	5120	6	5120	6	0.00
12/07/2023	R214 On 02-November-23	11.45	Put	Bond Future	5163	6	5163	6	0.00
12/07/2023	R214 On 02-November-23	11.47	Put	Bond Future	5077	6	5077	6	0.00
12/07/2023	R214 On 01-February-24			Bond Future	12.48	60.1418	12.4804	60.1418	0.00
12/07/2023	R214 On 01-February-24	12.14	Call	Bond Future	2102	2	2102	2	0.00
12/07/2023	R214 On 01-February-24	12.15	Call	Bond Future	2122	2	2122	2	0.00
12/07/2023	R214 On 01-February-24	12.16	Call	Bond Future	2143	2	2143	2	0.00
12/07/2023	R214 On 01-February-24	12.16	Put	Bond Future	3653	4	3653	4	0.00
12/07/2023	R214 On 01-February-24	12.15	Put	Bond Future	3681	4	3681	4	0.00
12/07/2023	R214 On 01-February-24	12.14	Put	Bond Future	3709	4	3709	4	0.00
12/07/2023	R214 On 02-May-24			Bond Future	12.58	58.2038	12.5779	58.2038	0.00
12/07/2023	R214 On 02-May-24	11.48	Call	Bond Future	1382	1	1382	1	0.00
12/07/2023	R214 On 02-May-24	11.46	Call	Bond Future	1356	1	1356	1	0.00
12/07/2023	R214 On 02-May-24	11.47	Call	Bond Future	1369	1	1369	1	0.00
12/07/2023	R214 On 02-May-24	11.47	Put	Bond Future	6791	7	6791	7	0.00
12/07/2023	R214 On 02-May-24	11.46	Put	Bond Future	6831	7	6831	7	0.00
12/07/2023	R214 On 02-May-24	11.48	Put	Bond Future	6751	7	6751	7	0.00
12/07/2023	R214 On 01-August-24			Bond Future	12.68	59.5324	12.6772	59.5324	0.00
12/07/2023	R214 On 01-August-24	12.16	Call	Bond Future	2679	2	2679	2	0.00
12/07/2023	R214 On 01-August-24	12.17	Call	Bond Future	2698	2	2698	2	0.00
12/07/2023	R214 On 01-August-24	12.18	Call	Bond Future	2718	2	2718	2	0.00
12/07/2023	R214 On 01-August-24	12.18	Put	Bond Future	5029	6	5029	6	0.00
12/07/2023	R214 On 01-August-24	12.17	Put	Bond Future	5057	6	5057	6	0.00
12/07/2023	R214 On 01-August-24	12.16	Put	Bond Future	5086	6	5086	6	0.00
12/07/2023	R248 On 03-August-23			Bond Future	12.41	74.8472	12.4069	74.8472	86,530.00
12/07/2023	R248 On 03-August-23	12.09	Call	Bond Future	421	0	421	0	0.00
12/07/2023	R248 On 03-August-23	12.10	Call	Bond Future	437	0	437	0	0.00
12/07/2023	R248 On 03-August-23	13.20	Call	Bond Future	4423	4	4423	4	0.00
12/07/2023	R248 On 03-August-23	12.30	Call	Bond Future	850	1	850	1	1,100.00
12/07/2023	R248 On 03-August-23	11.80	Call	Bond Future	117	0	117	0	1,100.00
12/07/2023	R248 On 03-August-23	12.11	Call	Bond Future	453	0	453	0	0.00
12/07/2023	R248 On 03-August-23	12.11	Put	Bond Future	2195	3	2195	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
12/07/2023	R248 On 03-August-23	11.80	Put	Bond Future	3759	5	3759	5	0.00
12/07/2023	R248 On 03-August-23	12.30	Put	Bond Future	1468	2	1468	2	0.00
12/07/2023	R248 On 03-August-23	13.20	Put	Bond Future	112	0	112	0	1,100.00
12/07/2023	R248 On 03-August-23	12.10	Put	Bond Future	2239	3	2239	3	0.00
12/07/2023	R248 On 03-August-23	12.09	Put	Bond Future	2283	3	2283	3	0.00
12/07/2023	R248 On 02-November-23			Bond Future	12.52	72.0488	12.5161	72.0488	173,915.00
12/07/2023	R248 On 02-November-23	11.80	Call	Bond Future	991	1	991	1	220.00
12/07/2023	R248 On 02-November-23	11.49	Call	Bond Future	589	0	589	0	0.00
12/07/2023	R248 On 02-November-23	12.50	Call	Bond Future	2629	2	2629	2	220.00
12/07/2023	R248 On 02-November-23	13.60	Call	Bond Future	6588	6	6588	6	0.00
12/07/2023	R248 On 02-November-23	11.47	Call	Bond Future	568	0	568	0	0.00
12/07/2023	R248 On 02-November-23	11.48	Call	Bond Future	578	0	578	0	0.00
12/07/2023	R248 On 02-November-23	11.49	Put	Bond Future	6839	8	6839	8	0.00
12/07/2023	R248 On 02-November-23	13.60	Put	Bond Future	896	1	896	1	220.00
12/07/2023	R248 On 02-November-23	11.80	Put	Bond Future	5255	6	5255	6	0.00
12/07/2023	R248 On 02-November-23	12.50	Put	Bond Future	2721	3	2721	3	0.00
12/07/2023	R248 On 02-November-23	11.47	Put	Bond Future	6950	8	6950	8	0.00
12/07/2023	R248 On 02-November-23	11.48	Put	Bond Future	6894	8	6894	8	0.00
12/07/2023	R248 On 01-February-24			Bond Future	12.62	73.6889	12.6233	73.6889	0.00
12/07/2023	R248 On 01-February-24	12.16	Call	Bond Future	2350	2	2350	2	0.00
12/07/2023	R248 On 01-February-24	12.14	Call	Bond Future	2303	2	2303	2	0.00
12/07/2023	R248 On 01-February-24	12.15	Call	Bond Future	2326	2	2326	2	0.00
12/07/2023	R248 On 01-February-24	12.15	Put	Bond Future	5052	6	5052	6	0.00
12/07/2023	R248 On 01-February-24	12.14	Put	Bond Future	5088	6	5088	6	0.00
12/07/2023	R248 On 01-February-24	12.16	Put	Bond Future	5016	6	5016	6	0.00
12/07/2023	R248 On 02-May-24			Bond Future	12.73	70.9146	12.7266	70.9146	13,000.00
12/07/2023	R248 On 02-May-24	11.48	Call	Bond Future	1517	1	1517	1	0.00
12/07/2023	R248 On 02-May-24	11.46	Call	Bond Future	1489	1	1489	1	0.00
12/07/2023	R248 On 02-May-24	11.47	Call	Bond Future	1503	1	1503	1	0.00
12/07/2023	R248 On 02-May-24	11.48	Put	Bond Future	8997	10	8997	10	0.00
12/07/2023	R248 On 02-May-24	11.46	Put	Bond Future	9100	10	9100	10	0.00
12/07/2023	R248 On 02-May-24	11.47	Put	Bond Future	9049	10	9049	10	0.00
12/07/2023	R248 On 01-August-24			Bond Future	12.83	72.5331	12.8321	72.5331	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
12/07/2023	R248 On 01-August-24	12.32	Call	Bond Future	3323	3	3323	3	0.00
12/07/2023	R248 On 01-August-24	12.30	Call	Bond Future	3276	3	3276	3	0.00
12/07/2023	R248 On 01-August-24	12.31	Call	Bond Future	3300	3	3300	3	0.00
12/07/2023	R248 On 01-August-24	12.31	Put	Bond Future	6227	7	6227	7	0.00
12/07/2023	R248 On 01-August-24	12.30	Put	Bond Future	6262	7	6262	7	0.00
12/07/2023	R248 On 01-August-24	12.32	Put	Bond Future	6193	7	6193	7	0.00