



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

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	2025 On 01-February-24			Bond Future	175.6370	175.6620	175.6370	175.6620	11,910
11/12/2023	2025 On 02-May-24			Bond Future	179.5710	179.5964	179.5710	179.5964	0
11/12/2023	2025 On 01-August-24			Bond Future	181.7033	181.7290	181.7033	181.7290	0
11/12/2023	2025 On 07-November-24			Bond Future	185.9629	185.9885	185.9629	185.9885	75
11/12/2023	2029 On 01-February-24			Bond Future	128.4604	128.7033	128.4604	128.7033	7,360
11/12/2023	2029 On 02-May-24			Bond Future	129.9624	130.2104	129.9624	130.2104	0
11/12/2023	2029 On 01-August-24			Bond Future	132.8453	133.0984	132.8453	133.0984	0
11/12/2023	2029 On 07-November-24			Bond Future	134.5477	134.8065	134.5477	134.8065	66
11/12/2023	2029 On 06-February-25			Bond Future	137.3977	137.6614	137.3977	137.6614	0
11/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	4997.6600	5261.3500	4.9977	5.2614	0
11/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2030 On 01-February-24			Bond Future	10.1632	10.0761	90.6054	90.9663	87,616
11/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	232.8900	322.9600	0.2329	0.3230	400
11/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2728.0400	2457.1900	2.7280	2.4572	0
11/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	610.2400	772.8900	0.6102	0.7729	500
11/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1748.8800	1550.6100	1.7489	1.5506	0
11/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	674.9900	847.0000	0.6750	0.8470	1,360
11/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1645.8100	1456.9000	1.6458	1.4569	0
11/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	797.6700	985.8200	0.7977	0.9858	500
11/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1475.7200	1302.9500	1.4757	1.3030	0
11/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	933.1700	1137.0600	0.9332	1.1371	400
11/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1319.6200	1162.5900	1.3196	1.1626	0
11/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1124.4600	1347.6300	1.1245	1.3476	200
11/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	1137.7000	999.9500	1.1377	1.0000	0
11/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1695.3500	1961.5700	1.6954	1.9616	500
11/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	763.4800	668.7800	0.7635	0.6688	0
11/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3617.4400	3950.4500	3.6174	3.9505	0
11/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	238.0800	210.1700	0.2381	0.2102	700
11/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	4716.4000	5063.8900	4.7164	5.0639	0
11/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	125.3300	111.9000	0.1253	0.1119	1,360
11/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	4861.0700	5209.8400	4.8611	5.2098	0
11/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	115.1900	103.0400	0.1152	0.1030	0
11/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	4897.3300	5246.3900	4.8973	5.2464	0
11/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	112.8100	100.9500	0.1128	0.1010	0
11/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	4933.5800	5282.9300	4.9336	5.2829	0
11/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	110.4300	98.8600	0.1104	0.0989	0
11/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6323.9800	6680.6700	6.3240	6.6807	0
11/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	49.1400	44.9100	0.0491	0.0449	200
11/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	6691.3500	7049.0800	6.6914	7.0491	0
11/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	39.6400	36.4500	0.0396	0.0365	500
11/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	6728.0800	7085.9100	6.7281	7.0859	0
11/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	38.8000	35.7100	0.0388	0.0357	500
11/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7605.9200	7965.4300	7.6059	7.9654	0
11/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	21.2600	19.8500	0.0213	0.0199	400
11/12/2023	2030 On 02-May-24			Bond Future	10.2296	10.1377	92.6127	92.9816	19,737

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	923.8800	1064.3700	0.9239	1.0644	1,000
11/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	3240.4000	3012.0400	3.2404	3.0120	0
11/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1136.9200	1296.7700	1.1369	1.2968	0
11/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2836.3200	2627.3200	2.8363	2.6273	0
11/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1152.3700	1313.5200	1.1524	1.3135	0
11/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2810.8100	2603.1100	2.8108	2.6031	0
11/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1168.1700	1330.6400	1.1682	1.3306	0
11/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2785.6700	2579.2900	2.7857	2.5793	0
11/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1760.8300	1965.9400	1.7608	1.9659	1,000
11/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	2039.9700	1876.2300	2.0400	1.8762	0
11/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	2827.3400	3085.2000	2.8273	3.0852	500
11/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1280.9600	1169.9700	1.2810	1.1700	0
11/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3362.5300	3639.5000	3.3625	3.6395	1,080
11/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	1036.7100	944.8300	1.0367	0.9448	0
11/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4227.9400	4528.8200	4.2279	4.5288	500
11/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	748.8600	680.8900	0.7489	0.6809	0
11/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	6835.8000	7177.1500	6.8358	7.1772	0
11/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	299.1800	271.6800	0.2992	0.2717	1,000
11/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8277.8800	8631.8300	8.2779	8.6318	0
11/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	156.0200	141.1200	0.1560	0.1411	1,080
11/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	10847.6900	11212.4100	10.8477	11.2124	0
11/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	40.9700	36.8400	0.0410	0.0368	500
11/12/2023	2030 On 01-August-24			Bond Future	10.3081	10.2109	90.6395	91.0161	0
11/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2452.0000	2670.9400	2.4520	2.6709	0
11/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2213.2800	2055.5700	2.2133	2.0556	0
11/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2473.1500	2693.0700	2.4732	2.6931	0
11/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2195.9400	2039.2100	2.1959	2.0392	0
11/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2494.6900	2715.5900	2.4947	2.7156	0
11/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	2179.0000	2023.2500	2.1790	2.0233	0
11/12/2023	2030 On 07-November-24			Bond Future	10.4047	10.3013	92.7389	93.1239	1,652
11/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3368.5000	3610.4400	3.3685	3.6104	0
11/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	2133.5200	1990.4400	2.1335	1.9904	0
11/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3391.3100	3634.0300	3.3913	3.6340	0
11/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	2119.8200	1977.5200	2.1198	1.9775	0

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11/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3414.1700	3657.6600	3.4142	3.6577	0
11/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	2106.2000	1964.6700	2.1062	1.9647	0
11/12/2023	2030 On 06-February-25			Bond Future	10.5214	10.4116	90.6693	91.0619	0
11/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3217.1300	3446.1900	3.2171	3.4462	0
11/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2653.9200	2490.3700	2.6539	2.4904	0
11/12/2023	2032 On 01-February-24			Bond Future	11.0138	10.9224	88.2670	88.7049	88,518
11/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	39.7200	67.8400	0.0397	0.0678	1,200
11/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	5010.4500	4600.7400	5.0105	4.6007	0
11/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	446.6500	598.2300	0.4467	0.5982	500
11/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2500.8700	2214.6200	2.5009	2.2146	0
11/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	725.0400	925.9400	0.7250	0.9259	1,200
11/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1947.5900	1710.6600	1.9476	1.7107	0
11/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	763.4700	970.1500	0.7635	0.9702	200
11/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1888.8600	1657.7100	1.8889	1.6577	0
11/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1018.7600	1259.2700	1.0188	1.2593	8,500
11/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1564.1100	1366.7900	1.5641	1.3668	0
11/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1504.0900	1793.2400	1.5041	1.7932	500
11/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	1141.3600	992.6800	1.1414	0.9927	0
11/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2240.6300	2579.5500	2.2406	2.5796	0
11/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	748.6200	649.7100	0.7486	0.6497	17,000
11/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2307.2400	2649.6600	2.3072	2.6497	0
11/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	722.0100	626.6000	0.7220	0.6266	8,500
11/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3009.3300	3381.8300	3.0093	3.3818	0
11/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	499.2800	433.9500	0.4993	0.4340	8,500
11/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	3762.8800	4157.2000	3.7629	4.1572	0
11/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	341.3100	297.8000	0.3413	0.2978	200
11/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4075.0000	4476.1100	4.0750	4.4761	0
11/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	292.5000	255.7800	0.2925	0.2558	0
11/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4114.3200	4516.2000	4.1143	4.5162	0
11/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	286.8500	250.9000	0.2869	0.2509	0
11/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4153.7800	4556.4300	4.1538	4.5564	0
11/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	281.3700	246.1900	0.2814	0.2462	0
11/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	4752.7000	5165.2100	4.7527	5.1652	0
11/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	210.1000	184.7800	0.2101	0.1848	0

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11/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	6800.9400	7231.1600	6.8009	7.2312	0
11/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	75.9600	68.3500	0.0760	0.0684	200
11/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7296.6000	7728.8400	7.2966	7.7288	0
11/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	59.4100	53.8200	0.0594	0.0538	1,200
11/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	7750.2800	8183.9400	7.7503	8.1839	0
11/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	47.4300	43.2600	0.0474	0.0433	500
11/12/2023	2032 On 02-May-24			Bond Future	11.1038	11.0082	86.0604	86.5079	61,830
11/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	908.9900	1058.5600	0.9090	1.0586	1,000
11/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4470.2600	4172.3700	4.4703	4.1724	0
11/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1171.7500	1347.9000	1.1718	1.3479	0
11/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3853.8700	3582.5600	3.8539	3.5826	0
11/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1188.0800	1365.7500	1.1881	1.3658	0
11/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3821.6800	3551.8900	3.8217	3.5519	0
11/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1204.5500	1383.7400	1.2046	1.3837	0
11/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3789.6800	3521.4100	3.7897	3.5214	0
11/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1221.3600	1402.0900	1.2214	1.4021	500
11/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3758.0400	3491.3100	3.7580	3.4913	0
11/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1255.0200	1438.8000	1.2550	1.4388	500
11/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3694.9200	3431.2400	3.6949	3.4312	0
11/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1359.6500	1552.6000	1.3597	1.5526	1,550
11/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3510.0300	3255.5200	3.5100	3.2555	0
11/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1771.3500	1996.4100	1.7714	1.9964	1,000
11/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2918.0900	2695.6900	2.9181	2.6957	0
11/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2299.9600	2558.9200	2.3000	2.5589	500
11/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2364.5100	2176.0100	2.3645	2.1760	0
11/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2605.0000	2880.6900	2.6050	2.8807	0
11/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	2111.9100	1940.1400	2.1119	1.9401	500
11/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	2985.9100	3280.0600	2.9859	3.2801	1,550
11/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1848.2000	1694.8900	1.8482	1.6949	0
11/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4387.2100	4732.5900	4.3872	4.7326	0
11/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1175.8200	1073.7400	1.1758	1.0737	500
11/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8246.2200	8659.9100	8.2462	8.6599	0
11/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	380.9200	347.1500	0.3809	0.3472	1,000
11/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9271.4500	9694.9000	9.2715	9.6949	0

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11/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	266.8600	242.8500	0.2669	0.2429	500
11/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	9894.3000	10322.6800	9.8943	10.3227	0
11/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	208.7700	189.6900	0.2088	0.1897	1,550
11/12/2023	2032 On 01-August-24			Bond Future	11.2037	11.1035	87.9484	88.4055	0
11/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	2755.8800	3008.0200	2.7559	3.0080	0
11/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	3091.8500	2886.9200	3.0919	2.8869	0
11/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	2779.7300	3033.0200	2.7797	3.0330	0
11/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	3069.9900	2866.2100	3.0700	2.8662	0
11/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	2803.6800	3058.1200	2.8037	3.0581	0
11/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	3048.2600	2845.6300	3.0483	2.8456	0
11/12/2023	2032 On 07-November-24			Bond Future	11.3302	11.2249	85.8194	86.2867	1,526
11/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3405.5700	3681.7400	3.4056	3.6817	0
11/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2790.3000	2599.2000	2.7903	2.5992	0
11/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3430.7000	3707.9000	3.4307	3.7079	0
11/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2771.6400	2581.5700	2.7716	2.5816	0
11/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3456.2300	3734.4600	3.4562	3.7345	0
11/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2753.4200	2564.3800	2.7534	2.5644	0
11/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	3849.1200	4142.3600	3.8491	4.1424	1,615
11/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2493.4400	2319.4100	2.4934	2.3194	0
11/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9162.6600	9570.1700	9.1627	9.5702	0
11/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	768.6500	708.8900	0.7687	0.7089	1,615
11/12/2023	2032 On 06-February-25			Bond Future	11.4701	11.3596	87.6130	88.0897	0
11/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4018.3900	4306.5700	4.0184	4.3066	0
11/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2953.2300	2764.7200	2.9532	2.7647	0
11/12/2023	2033 On 01-February-24			Bond Future	121.8515	121.9392	121.8515	121.9392	8,052
11/12/2023	2033 On 02-May-24			Bond Future	123.1091	123.1986	123.1091	123.1986	0
11/12/2023	2033 On 01-August-24			Bond Future	125.8401	125.9312	125.8401	125.9312	0
11/12/2023	2033 On 07-November-24			Bond Future	127.2803	127.3734	127.2803	127.3734	0
11/12/2023	2033 On 06-February-25			Bond Future	129.9765	130.0709	129.9765	130.0709	0
11/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5036.4800	5130.9300	5.0365	5.1309	0
11/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	2037 On 01-February-24			Bond Future	12.2130	12.0915	76.2571	76.9023	135,183
11/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1314.5300	1669.3300	1.3145	1.6693	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1967.5600	1677.1800	1.9676	1.6772	0
11/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	1917.6800	2343.7200	1.9177	2.3437	0
11/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1408.7700	1189.6300	1.4088	1.1896	0
11/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	1947.9400	2376.9800	1.9479	2.3770	0
11/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1386.8300	1170.6900	1.3868	1.1707	0
11/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	1978.3200	2410.3300	1.9783	2.4103	0
11/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1365.0600	1151.8900	1.3651	1.1519	0
11/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4136.9600	4700.8900	4.1370	4.7009	0
11/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	489.1700	407.9200	0.4892	0.4079	2,500
11/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	8386.2900	9021.0700	8.3863	9.0211	0
11/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	68.8600	58.4600	0.0689	0.0585	2,500
11/12/2023	2037 On 02-May-24			Bond Future	12.3289	12.2026	77.9465	78.6059	0
11/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	861.2000	1052.6100	0.8612	1.0526	0
11/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5741.0400	5273.0500	5.7410	5.2731	0
11/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	875.0200	1068.4800	0.8750	1.0685	0
11/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5698.1100	5232.1700	5.6981	5.2322	0
11/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	889.0000	1084.5100	0.8890	1.0845	0
11/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5655.3900	5191.5000	5.6554	5.1915	0
11/12/2023	2037 On 01-August-24			Bond Future	12.4562	12.3247	75.4008	76.0745	0
11/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2514.0200	2837.8700	2.5140	2.8379	0
11/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4412.6600	4062.8700	4.4127	4.0629	0
11/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2537.5100	2863.0800	2.5375	2.8631	0
11/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4383.3800	4035.3100	4.3834	4.0353	0
11/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2561.1100	2888.4000	2.5611	2.8884	1,383
11/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4354.2600	4007.9100	4.3543	4.0079	0
11/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	5625.2500	6108.5500	5.6253	6.1086	0
11/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	2114.3300	1923.9900	2.1143	1.9240	1,383
11/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	7849.2700	8396.8900	7.8493	8.3969	0
11/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1346.9100	1220.8900	1.3469	1.2209	1,383
11/12/2023	2037 On 07-November-24			Bond Future	12.5994	12.4624	77.1462	77.8351	9,175
11/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4002.2100	4388.5300	4.0022	4.3885	0
11/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	4149.3400	3846.7200	4.1493	3.8467	0
11/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4029.2000	4416.8600	4.0292	4.4169	0
11/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	4126.2800	3825.0000	4.1263	3.8250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4056.2600	4445.2700	4.0563	4.4453	0
11/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	4103.3300	3803.4000	4.1033	3.8034	0
11/12/2023	2037 On 06-February-25			Bond Future	12.7523	12.6096	74.4982	75.2013	0
11/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4387.7800	4785.2700	4.3878	4.7853	0
11/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	4350.2300	4044.6800	4.3502	4.0447	0
11/12/2023	2038 On 01-February-24			Bond Future	129.9813	130.7187	129.9813	130.7187	3,549
11/12/2023	2038 On 02-May-24			Bond Future	132.8927	133.6465	132.8927	133.6465	1,706
11/12/2023	2038 On 01-August-24			Bond Future	133.7578	134.5284	133.7578	134.5284	0
11/12/2023	2038 On 07-November-24			Bond Future	136.8926	137.6806	136.8926	137.6806	0
11/12/2023	2038 On 06-February-25			Bond Future	137.6586	138.4631	137.6586	138.4631	0
11/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	2428.6000	3233.0600	2.4286	3.2331	0
11/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	2040 On 01-February-24			Bond Future	12.5006	12.3945	76.1725	76.7638	126,832
11/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1218.7300	1524.8700	1.2187	1.5249	0
11/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2342.3200	2057.1700	2.3423	2.0572	0
11/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1291.6700	1607.3900	1.2917	1.6074	0
11/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	2245.5800	1970.0100	2.2456	1.9700	0
11/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1316.5200	1635.4100	1.3165	1.6354	0
11/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	2214.0000	1941.6000	2.2140	1.9416	0
11/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1341.6400	1663.6900	1.3416	1.6637	0
11/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	2182.7500	1913.5100	2.1828	1.9135	0
11/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3093.1400	3559.6000	3.0931	3.5596	0
11/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	931.2500	806.4200	0.9313	0.8064	0
11/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7318.3100	7890.9000	7.3183	7.8909	0
11/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	152.4500	133.7500	0.1525	0.1338	0
11/12/2023	2040 On 02-May-24			Bond Future	12.6204	12.5101	77.8600	78.4644	0
11/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	769.1400	926.4100	0.7691	0.9264	0
11/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6664.1900	6217.1300	6.6642	6.2171	0
11/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	782.2000	941.2800	0.7822	0.9413	0
11/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6616.0600	6170.8100	6.6161	6.1708	0
11/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	795.2600	956.1500	0.7953	0.9562	0
11/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6568.0100	6124.5700	6.5680	6.1246	0
11/12/2023	2040 On 01-August-24			Bond Future	12.7514	12.6367	75.0621	75.6795	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2547.6900	2838.0100	2.5477	2.8380	0
11/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4912.4700	4585.4400	4.9125	4.5854	0
11/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2572.0600	2863.9700	2.5721	2.8640	0
11/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4880.7100	4555.2700	4.8807	4.5553	0
11/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2596.2900	2889.7800	2.5963	2.8898	0
11/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4848.8800	4525.0200	4.8489	4.5250	0
11/12/2023	2040 On 07-November-24			Bond Future	12.8978	12.7783	76.7993	77.4306	8,697
11/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4165.1600	4518.2700	4.1652	4.5183	0
11/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4469.4800	4191.2700	4.4695	4.1913	0
11/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4193.0500	4547.4000	4.1931	4.5474	0
11/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4444.5600	4167.5900	4.4446	4.1676	0
11/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4221.0100	4576.6000	4.2210	4.5766	0
11/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4419.7700	4144.0400	4.4198	4.1440	0
11/12/2023	2040 On 06-February-25			Bond Future	13.0529	12.9285	73.8930	74.5372	0
11/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4356.5900	4710.5000	4.3566	4.7105	0
11/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4888.9400	4598.6300	4.8889	4.5986	0
11/12/2023	2044 On 01-February-24			Bond Future	12.5836	12.4775	72.3336	72.9261	101,470
11/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	987.0300	1258.8400	0.9870	1.2588	0
11/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2761.5600	2440.9000	2.7616	2.4409	0
11/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1008.2800	1283.3600	1.0083	1.2834	0
11/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2725.1000	2407.7100	2.7251	2.4077	0
11/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1029.6900	1308.0400	1.0297	1.3080	0
11/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2688.8800	2374.7600	2.6889	2.3748	0
11/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3175.7700	3646.0400	3.1758	3.6460	0
11/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	928.2800	806.0800	0.9283	0.8061	15,000
11/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4151.7200	4663.5800	4.1517	4.6636	0
11/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	611.1500	530.5400	0.6112	0.5305	5,000
11/12/2023	2044 On 02-May-24			Bond Future	12.6997	12.5896	73.9361	74.5416	27
11/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	710.8100	860.8300	0.7108	0.8608	0
11/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6847.6200	6392.1000	6.8476	6.3921	0
11/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	723.3000	875.1400	0.7233	0.8751	0
11/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6797.5900	6343.8900	6.7976	6.3439	0
11/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	736.0700	889.7400	0.7361	0.8897	0
11/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6747.9200	6296.0500	6.7479	6.2961	0

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11/12/2023	2044 On 01-August-24			Bond Future	12.8264	12.7119	71.1772	71.7958	0
11/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2323.1500	2597.5400	2.3232	2.5975	0
11/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5357.9100	5013.7100	5.3579	5.0137	0
11/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2346.4200	2622.4200	2.3464	2.6224	0
11/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	5323.7100	4981.1200	5.3237	4.9811	0
11/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2369.5900	2647.1900	2.3696	2.6472	0
11/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	5289.4700	4948.4800	5.2895	4.9485	0
11/12/2023	2044 On 07-November-24			Bond Future	12.9673	12.8481	72.8243	73.4569	0
11/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4116.3400	4469.7000	4.1163	4.4697	0
11/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4472.2200	4192.9700	4.4722	4.1930	0
11/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4144.0000	4498.6100	4.1440	4.4986	0
11/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4446.8100	4168.8100	4.4468	4.1688	0
11/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4171.9900	4527.8700	4.1720	4.5279	0
11/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4421.8000	4145.0700	4.4218	4.1451	0
11/12/2023	2044 On 06-February-25			Bond Future	13.1161	12.9920	69.9602	70.6057	0
11/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4448.8700	4806.0400	4.4489	4.8060	0
11/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4947.8300	4659.4500	4.9478	4.6595	0
11/12/2023	2046 On 01-February-24			Bond Future	114.2441	114.7599	114.2441	114.7599	11,904
11/12/2023	2046 On 02-May-24			Bond Future	114.6420	115.1688	114.6420	115.1688	4,626
11/12/2023	2046 On 01-August-24			Bond Future	117.1848	117.7229	117.1848	117.7229	0
11/12/2023	2046 On 07-November-24			Bond Future	117.7121	118.2630	117.7121	118.2630	0
11/12/2023	2046 On 06-February-25			Bond Future	120.2036	120.7655	120.2036	120.7655	0
11/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	6193.6100	6755.5400	6.1936	6.7555	0
11/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	2050 On 01-February-24			Bond Future	113.8977	114.0824	113.8977	114.0824	10,813
11/12/2023	2050 On 02-May-24			Bond Future	116.4487	116.6377	116.4487	116.6377	3,316
11/12/2023	2050 On 01-August-24			Bond Future	116.7123	116.9050	116.7123	116.9050	0
11/12/2023	2050 On 07-November-24			Bond Future	119.4475	119.6443	119.4475	119.6443	0
11/12/2023	2050 On 06-February-25			Bond Future	119.5989	119.7998	119.5989	119.7998	0
11/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	3998.8800	4199.8300	3.9989	4.1998	0
11/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	AL37 On 01-February-24			Index Future	934.9420	937.3430	934.9420	937.3430	0
11/12/2023	AL37 On 02-May-24			Index Future	955.6570	958.1100	955.6570	958.1100	0
11/12/2023	AL37 On 01-August-24			Index Future	976.6440	979.1420	976.6440	979.1420	0
11/12/2023	AL37 On 07-November-24			Index Future	999.3260	1001.8700	999.3260	1,001.8700	0
11/12/2023	AL37 On 06-February-25			Index Future	1020.3100	1022.8940	1020.3100	1,022.8940	0
11/12/2023	AL7T On 01-February-24			Index Future	1071.0100	1080.4990	1071.0100	1,080.4990	0
11/12/2023	AL7T On 02-May-24			Index Future	1094.7400	1104.4380	1094.7400	1,104.4380	0
11/12/2023	AL7T On 01-August-24			Index Future	1118.7800	1128.6810	1118.7800	1,128.6810	0
11/12/2023	AL7T On 07-November-24			Index Future	1144.7640	1154.8800	1144.7640	1,154.8800	0
11/12/2023	AL7T On 06-February-25			Index Future	1168.8010	1179.1160	1168.8010	1,179.1160	0
11/12/2023	ALBI On 01-February-24			Index Future	929.9150	941.2470	929.9150	941.2470	100
11/12/2023	ALBI On 02-May-24			Index Future	950.5190	962.1000	950.5190	962.1000	0
11/12/2023	ALBI On 01-August-24			Index Future	971.3920	983.2200	971.3920	983.2200	0
11/12/2023	ALBI On 07-November-24			Index Future	993.9520	1006.0420	993.9520	1,006.0420	0
11/12/2023	ALBI On 06-February-25			Index Future	1014.8230	1027.1540	1014.8230	1,027.1540	0
11/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	ES33 On 01-February-24			Bond Future	12.6161	12.5151	74.9189	75.3641	0
11/12/2023	ES33 On 02-May-24			Bond Future	12.7586	12.6532	72.7979	73.2531	0
11/12/2023	ES33 On 01-August-24			Bond Future	12.9113	12.8013	74.4120	74.8769	0
11/12/2023	ES33 On 07-November-24			Bond Future	13.1003	12.9849	72.3514	72.8269	0
11/12/2023	ES33 On 06-February-25			Bond Future	13.3032	13.1824	73.8787	74.3640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	147.0600	632.3700	0.1471	0.6324	0
11/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	ES42 On 01-February-24			Bond Future	13.2419	13.1308	70.0368	70.5929	0
11/12/2023	ES42 On 02-May-24			Bond Future	13.3829	13.2673	67.3428	67.9115	0
11/12/2023	ES42 On 01-August-24			Bond Future	13.5301	13.4098	68.8352	69.4162	0
11/12/2023	ES42 On 07-November-24			Bond Future	13.7069	13.5811	66.1781	66.7724	0
11/12/2023	ES42 On 06-February-25			Bond Future	13.8871	13.7560	67.5720	68.1786	0
11/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	821.5200	214.9100	0.8215	0.2149	0
11/12/2023	GOVI On 01-February-24			GOVI	916.6800	926.3580	916.6800	926.3580	709
11/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	367000.0000	463780.0000	36.7000	46.3780	0
11/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	366900.0000	463680.0000	36.6900	46.3680	0
11/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	366800.0000	463580.0000	36.6800	46.3580	0
11/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 02-May-24			GOVI	936.9910	946.8810	936.9910	946.8810	0
11/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	139790.0000	40890.0000	13.9790	4.0890	0
11/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	139890.0000	40990.0000	13.9890	4.0990	0
11/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	139990.0000	41090.0000	13.9990	4.1090	0
11/12/2023	GOVI On 01-August-24			GOVI	957.5670	967.6660	957.5670	967.6660	0
11/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	141970.0000	242960.0000	14.1970	24.2960	0
11/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	141870.0000	242860.0000	14.1870	24.2860	0
11/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	141770.0000	242760.0000	14.1770	24.2760	0
11/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 07-November-24			GOVI	979.8060	990.1280	979.8060	990.1280	0
11/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	310260.0000	413480.0000	31.0260	41.3480	0
11/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	310160.0000	413380.0000	31.0160	41.3380	0
11/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	310060.0000	413280.0000	31.0060	41.3280	0
11/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GOVI On 06-February-25			GOVI	1000.3800	1010.9060	1000.3800	1,010.9060	0
11/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	283800.0000	389060.0000	28.3800	38.9060	0
11/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/12/2023	IGOV On 01-February-24			Index Future	343.2720	343.9620	343.2720	343.9620	606
11/12/2023	IGOV On 02-May-24			Index Future	350.9610	351.6660	350.9610	351.6660	16
11/12/2023	IGOV On 01-August-24			Index Future	358.7500	359.4670	358.7500	359.4670	0
11/12/2023	IGOV On 07-November-24			Index Future	367.1680	367.8970	367.1680	367.8970	0
11/12/2023	IGOV On 06-February-25			Index Future	374.9550	375.6960	374.9550	375.6960	0
11/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3900	8.3800	91.6100	91.6200	0
11/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3700	91.6200	91.6300	0
11/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3400	91.6500	91.6600	0
11/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3300	91.6600	91.6700	0
11/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2800	8.2400	91.7200	91.7600	0
11/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2500	8.2000	91.7500	91.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1300	8.0900	91.8700	91.9100	0
11/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9100	7.8600	92.0900	92.1400	0
11/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6300	7.5600	92.3700	92.4400	0
11/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5100	7.4200	92.4900	92.5800	0
11/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.4400	7.3300	92.5600	92.6700	0
11/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.3200	92.5900	92.6800	0
11/12/2023	R035 On 01-February-24			Bond Future	11.7975	11.7066	86.0838	86.5691	68,171
11/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	55.4200	88.7300	0.0554	0.0887	400
11/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6657.4600	6205.5000	6.6575	6.2055	0
11/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	324.0600	444.0100	0.3241	0.4440	400
11/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	4035.8000	3670.4800	4.0358	3.6705	0
11/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	2831.5300	3217.5800	2.8315	3.2176	0
11/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	834.9200	735.7000	0.8349	0.7357	0
11/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	2868.0900	3255.8600	2.8681	3.2559	0
11/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	820.1900	722.6900	0.8202	0.7227	0
11/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	2904.8100	3294.2800	2.9048	3.2943	0
11/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	805.6800	709.8800	0.8057	0.7099	0
11/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8265.2900	8744.8800	8.2653	8.7449	0
11/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	64.2400	58.5600	0.0642	0.0586	400
11/12/2023	R035 On 02-May-24			Bond Future	11.9018	11.8071	83.4789	83.9748	105,087
11/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1084.2600	1257.0600	1.0843	1.2571	0
11/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4917.7400	4594.6000	4.9177	4.5946	0
11/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1100.5400	1275.0000	1.1005	1.2750	0
11/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4878.4500	4556.9700	4.8785	4.5570	0
11/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1117.1500	1293.2800	1.1172	1.2933	0
11/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4839.5500	4519.7400	4.8396	4.5197	0
11/12/2023	R035 On 01-August-24			Bond Future	12.0138	11.9152	85.3106	85.8172	0
11/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	2830.7200	3094.0400	2.8307	3.0940	0
11/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3987.1900	3743.9200	3.9872	3.7439	0
11/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	2856.2800	3120.8800	2.8563	3.1209	0
11/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3960.5900	3718.6000	3.9606	3.7186	0
11/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	2881.9500	3147.8400	2.8820	3.1478	0
11/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3934.1400	3693.4400	3.9341	3.6934	0
11/12/2023	R035 On 07-November-24			Bond Future	12.1563	12.0533	82.7720	83.2900	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3703.0700	3997.3800	3.7031	3.9974	0
11/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3634.5500	3410.9000	3.6346	3.4109	0
11/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	3730.2800	4025.7200	3.7303	4.0257	0
11/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3611.8000	3389.2800	3.6118	3.3893	0
11/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	3757.5800	4054.1400	3.7576	4.0541	0
11/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3589.1800	3367.7800	3.5892	3.3678	0
11/12/2023	R035 On 06-February-25			Bond Future	12.3112	12.2036	84.5023	85.0307	0
11/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4265.7700	4572.2700	4.2658	4.5723	0
11/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3784.6100	3562.6500	3.7846	3.5627	0
11/12/2023	R053 On 01-February-24			Bond Future	12.4910	12.3847	97.3308	98.1112	0
11/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4266.1800	4887.3200	4.2662	4.8873	0
11/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1232.2400	1072.9800	1.2322	1.0730	0
11/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4315.1500	4938.7500	4.3152	4.9388	0
11/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1212.6900	1055.8900	1.2127	1.0559	0
11/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4364.4300	4990.4700	4.3644	4.9905	0
11/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	1193.5400	1039.1800	1.1935	1.0392	0
11/12/2023	R053 On 02-May-24			Bond Future	12.6018	12.4914	93.6222	94.4199	5,189
11/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	5745.6600	6301.6800	5.7457	6.3017	0
11/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2834.7700	2593.1300	2.8348	2.5931	0
11/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	5789.7100	6347.5400	5.7897	6.3475	0
11/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2811.3000	2571.4700	2.8113	2.5715	0
11/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	5833.6300	6393.2700	5.8336	6.3933	0
11/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2787.8000	2549.7800	2.7878	2.5498	0
11/12/2023	R053 On 01-August-24			Bond Future	12.7193	12.6046	95.6757	96.4906	0
11/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	6654.1700	7194.8600	6.6542	7.1949	0
11/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3842.6300	3568.4000	3.8426	3.5684	0
11/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	6696.1300	7238.3600	6.6961	7.2384	0
11/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3818.1300	3545.4400	3.8181	3.5454	0
11/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	6738.1600	7281.9200	6.7382	7.2819	0
11/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3793.8000	3522.6400	3.7938	3.5226	0
11/12/2023	R053 On 07-November-24			Bond Future	12.8596	12.7398	92.0198	92.8532	0
11/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	5601.9700	6069.9100	5.6020	6.0699	0
11/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	6084.3800	5718.9700	6.0844	5.7190	0
11/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	5638.6400	6108.1800	5.6386	6.1082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	6051.4000	5687.5900	6.0514	5.6876	0
11/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	5675.4000	6146.5400	5.6754	6.1465	0
11/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	6018.6000	5656.3900	6.0186	5.6564	0
11/12/2023	R053 On 06-February-25			Bond Future	13.0048	12.8801	93.9403	94.7908	0
11/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	6058.5900	6534.0700	6.0586	6.5341	0
11/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6498.5400	6123.6100	6.4985	6.1236	0
11/12/2023	R186 On 01-February-24			Bond Future	8.9324	8.8636	105.2215	105.3968	75,634
11/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1601.6200	1758.1600	1.6016	1.7582	0
11/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	168.0900	149.2700	0.1681	0.1493	0
11/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1622.7700	1779.8000	1.6228	1.7798	0
11/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	164.2100	145.8800	0.1642	0.1459	0
11/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1644.0000	1801.4900	1.6440	1.8015	0
11/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	160.4200	142.5500	0.1604	0.1426	0
11/12/2023	R186 On 02-May-24			Bond Future	8.9238	8.8476	107.5527	107.7319	10,568
11/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	159.3700	193.3800	0.1594	0.1934	0
11/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2381.9500	2236.8100	2.3820	2.2368	0
11/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	163.3500	197.9700	0.1634	0.1980	0
11/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2361.8100	2217.2800	2.3618	2.2173	0
11/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	167.4100	202.6400	0.1674	0.2026	0
11/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2341.7500	2197.8300	2.3418	2.1978	0
11/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2249.5300	2396.2900	2.2495	2.3963	2,030
11/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	378.1800	345.7900	0.3782	0.3458	0
11/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3563.3000	3728.1900	3.5633	3.7282	0
11/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	169.3500	155.0900	0.1694	0.1551	2,030
11/12/2023	R186 On 01-August-24			Bond Future	8.9240	8.8389	104.6045	104.7873	0
11/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	859.7000	947.6500	0.8597	0.9477	0
11/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1384.6900	1289.8700	1.3847	1.2899	0
11/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	870.4400	958.9800	0.8704	0.9590	0
11/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1373.8500	1279.6200	1.3739	1.2796	0
11/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	881.5700	970.7100	0.8816	0.9707	0
11/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1363.4000	1269.7700	1.3634	1.2698	0
11/12/2023	R186 On 07-November-24			Bond Future	8.9501	8.8530	107.0287	107.2152	44,540
11/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1469.2400	1579.4100	1.4692	1.5794	0
11/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	1124.5700	1048.1900	1.1246	1.0482	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1481.5300	1592.1300	1.4815	1.5921	0
11/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	1117.7500	1041.8000	1.1178	1.0418	0
11/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1493.8600	1604.8800	1.4939	1.6049	0
11/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	1110.9800	1035.4500	1.1110	1.0355	0
11/12/2023	R186 On 06-February-25			Bond Future	9.0220	8.9108	103.9527	104.1427	0
11/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1283.9700	1387.2100	1.2840	1.3872	0
11/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1270.3600	1183.6100	1.2704	1.1836	0
11/12/2023	R202 On 01-February-24			Bond Future	258.0776	258.0536	258.0776	258.0536	5,070
11/12/2023	R202 On 02-May-24			Bond Future	263.8582	263.8335	263.8582	263.8335	0
11/12/2023	R202 On 01-August-24			Bond Future	264.5846	264.5577	264.5846	264.5577	0
11/12/2023	R202 On 07-November-24			Bond Future	270.7865	270.7580	270.7865	270.7580	6
11/12/2023	R202 On 06-February-25			Bond Future	271.2603	271.2312	271.2603	271.2312	0
11/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	4470.3300	4441.2100	4.4703	4.4412	0
11/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	R209 On 01-February-24			Bond Future	11.9396	11.8386	66.1796	66.6519	14,285
11/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	1887.9500	2222.3700	1.8880	2.2224	0
11/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	1056.9500	919.1000	1.0570	0.9191	0
11/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	1916.2000	2252.7100	1.9162	2.2527	0
11/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	1039.5600	903.8000	1.0396	0.9038	0
11/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	1944.6400	2283.2000	1.9446	2.2832	0
11/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	1022.4200	888.7100	1.0224	0.8887	0
11/12/2023	R209 On 02-May-24			Bond Future	12.0398	11.9350	64.4927	64.9754	0
11/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	760.3800	904.1900	0.7604	0.9042	0
11/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4923.9200	4584.9900	4.9239	4.5850	0
11/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	772.6200	917.9700	0.7726	0.9180	0
11/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4886.2000	4548.8100	4.8862	4.5488	0
11/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	785.1100	932.0200	0.7851	0.9320	0
11/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4848.7900	4512.9600	4.8488	4.5130	0
11/12/2023	R209 On 01-August-24			Bond Future	12.1471	12.0385	65.9075	66.4006	0
11/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2154.4400	2391.7400	2.1544	2.3917	0
11/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3842.0700	3586.2200	3.8421	3.5862	0
11/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2175.1200	2413.7200	2.1751	2.4137	0
11/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3815.9800	3561.4300	3.8160	3.5614	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2196.1100	2436.0200	2.1961	2.4360	0
11/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3790.2400	3537.0000	3.7902	3.5370	0
11/12/2023	R209 On 07-November-24			Bond Future	12.2771	12.1641	64.2779	64.7822	5,237
11/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3283.4900	3563.4600	3.2835	3.5635	0
11/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3582.2300	3357.9200	3.5822	3.3579	0
11/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3306.7300	3587.7600	3.3067	3.5878	0
11/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3560.8400	3337.5900	3.5608	3.3376	0
11/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3330.0500	3612.1300	3.3301	3.6121	0
11/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3539.5800	3317.3800	3.5396	3.3174	0
11/12/2023	R209 On 06-February-25			Bond Future	12.4140	12.2966	65.6212	66.1357	0
11/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	3727.9500	4020.8200	3.7280	4.0208	0
11/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3614.7100	3393.0300	3.6147	3.3930	0
11/12/2023	R210 On 01-February-24			Bond Future	233.1203	233.1016	233.1203	233.1016	501
11/12/2023	R210 On 02-May-24			Bond Future	235.0657	235.0459	235.0657	235.0459	0
11/12/2023	R210 On 01-August-24			Bond Future	240.2799	240.2589	240.2799	240.2589	0
11/12/2023	R210 On 07-November-24			Bond Future	242.5487	242.5269	242.5487	242.5269	60
11/12/2023	R210 On 06-February-25			Bond Future	247.6847	247.6615	247.6847	247.6615	0
11/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8074.6700	8051.4900	8.0747	8.0515	0
11/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/12/2023	R213 On 01-February-24			Bond Future	10.6921	10.6107	85.0842	85.4348	29,551
11/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4386.3500	4718.7700	4.3864	4.7188	0
11/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	193.7500	175.5500	0.1938	0.1756	0
11/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4422.8200	4755.6700	4.4228	4.7557	0
11/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	189.9900	172.2200	0.1900	0.1722	0
11/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4459.2700	4792.5300	4.4593	4.7925	0
11/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	186.2400	168.8800	0.1862	0.1689	0
11/12/2023	R213 On 02-May-24			Bond Future	10.7694	10.6841	83.4104	83.7687	0
11/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1124.6700	1274.4100	1.1247	1.2744	0
11/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	3208.2800	2999.6900	3.2083	2.9997	0
11/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1139.8700	1290.8500	1.1399	1.2909	0
11/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	3180.2500	2972.9000	3.1803	2.9729	0
11/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1155.2100	1307.4400	1.1552	1.3074	0
11/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	3152.3800	2946.2800	3.1524	2.9463	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R213 On 01-August-24			Bond Future	10.8548	10.7654	85.2407	85.6067	0
11/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2568.5500	2778.0000	2.5686	2.7780	0
11/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2547.4600	2390.9400	2.5475	2.3909	0
11/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2590.6100	2800.9800	2.5906	2.8010	0
11/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2528.7500	2373.1500	2.5288	2.3732	0
11/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2612.7500	2824.0500	2.6128	2.8241	0
11/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2510.1500	2355.4800	2.5102	2.3555	0
11/12/2023	R213 On 07-November-24			Bond Future	10.9735	10.8791	83.6553	84.0294	16,191
11/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3325.2700	3554.4600	3.3253	3.5545	0
11/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2397.1500	2252.2500	2.3972	2.2523	0
11/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3348.9700	3578.9500	3.3490	3.5790	0
11/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2381.8900	2237.7800	2.3819	2.2378	0
11/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3372.4200	3603.1900	3.3724	3.6032	0
11/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2366.4100	2223.0900	2.3664	2.2231	0
11/12/2023	R213 On 06-February-25			Bond Future	11.1107	11.0112	85.4057	85.7872	0
11/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3545.3300	3775.2700	3.5453	3.7753	0
11/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2636.2900	2484.7100	2.6363	2.4847	0
11/12/2023	R214 On 01-February-24			Bond Future	12.3754	12.2642	61.4885	62.0126	10,900
11/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	968.0100	1228.8600	0.9680	1.2289	0
11/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	2086.3500	1823.1100	2.0864	1.8231	0
11/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	987.5100	1251.2000	0.9875	1.2512	0
11/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	2057.6700	1797.2700	2.0577	1.7973	0
11/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1007.3200	1273.8600	1.0073	1.2739	0
11/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	2029.3500	1771.8000	2.0294	1.7718	0
11/12/2023	R214 On 02-May-24			Bond Future	12.4768	12.3618	59.5461	60.0818	10,172
11/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	618.9400	755.1400	0.6189	0.7551	0
11/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5629.2000	5229.7500	5.6292	5.2298	0
11/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	629.7800	767.6000	0.6298	0.7676	0
11/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5587.6000	5189.7700	5.5876	5.1898	0
11/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	640.7400	780.2000	0.6407	0.7802	0
11/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5546.1800	5149.9900	5.5462	5.1500	0
11/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1640.2300	1892.9800	1.6402	1.8930	10,000
11/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3326.5400	3043.6400	3.3265	3.0436	0
11/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1681.0500	1937.3700	1.6811	1.9374	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	3270.8500	2991.5200	3.2709	2.9915	0
11/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3500.9200	3872.0300	3.5009	3.8720	0
11/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1726.7800	1562.2400	1.7268	1.5622	17,110
11/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5482.5400	5922.8800	5.4825	5.9229	0
11/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	955.9600	860.6500	0.9560	0.8607	17,110
11/12/2023	R214 On 01-August-24			Bond Future	12.5842	12.4650	60.8527	61.3999	0
11/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2170.6800	2428.7300	2.1707	2.4287	0
11/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	4155.8200	3866.6500	4.1558	3.8667	0
11/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2191.1800	2450.6400	2.1912	2.4506	0
11/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	4128.3200	3840.5600	4.1283	3.8406	0
11/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2211.9700	2472.8300	2.2120	2.4728	0
11/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	4101.1700	3814.8100	4.1012	3.8148	0
11/12/2023	R214 On 07-November-24			Bond Future	12.7165	12.5927	58.9557	59.5153	0
11/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3317.0800	3623.8300	3.3171	3.6238	0
11/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3843.5300	3590.6400	3.8435	3.5906	0
11/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3340.3500	3648.2500	3.3404	3.6483	0
11/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3821.3300	3569.5900	3.8213	3.5696	0
11/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3363.6900	3672.7300	3.3637	3.6727	0
11/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3799.2400	3548.6400	3.7992	3.5486	0
11/12/2023	R214 On 06-February-25			Bond Future	12.8567	12.7282	60.1879	60.7590	0
11/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3597.6400	3907.1000	3.5976	3.9071	0
11/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	4250.3600	3988.6900	4.2504	3.9887	0
11/12/2023	R248 On 01-February-24			Bond Future	12.5087	12.3923	75.4018	76.0659	246,288
11/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	138.4500	219.6900	0.1385	0.2197	0
11/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	6276.3100	5693.4500	6.2763	5.6935	0
11/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	893.6500	1175.1000	0.8937	1.1751	0
11/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	3035.3900	2652.7400	3.0354	2.6527	0
11/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	913.7300	1198.8400	0.9137	1.1988	0
11/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2995.9000	2616.9100	2.9959	2.6169	0
11/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	934.0900	1222.8500	0.9341	1.2229	0
11/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2956.7700	2581.4300	2.9568	2.5814	0
11/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1248.6800	1588.1300	1.2487	1.5881	0
11/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2447.3500	2122.7000	2.4474	2.1227	0
11/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	3924.8500	4482.5000	3.9249	4.4825	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	713.0500	606.6000	0.7131	0.6066	0
11/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5043.9400	5640.9400	5.0439	5.6409	0
11/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	450.2200	383.1200	0.4502	0.3831	0
11/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7340.2200	7979.4300	7.3402	7.9794	0
11/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	176.1600	151.2700	0.1762	0.1513	0
11/12/2023	R248 On 02-May-24			Bond Future	12.6154	12.4947	72.6238	73.3026	13,880
11/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	565.5100	704.2800	0.5655	0.7043	0
11/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7958.1100	7418.0600	7.9581	7.4181	0
11/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	632.1800	782.3300	0.6322	0.7823	0
11/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7628.8000	7100.1300	7.6288	7.1001	0
11/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	643.8000	795.8800	0.6438	0.7959	0
11/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7574.7600	7048.0200	7.5748	7.0480	0
11/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	655.5600	809.5900	0.6556	0.8096	0
11/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	7520.9600	6996.1700	7.5210	6.9962	0
11/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2453.3900	2807.0800	2.4534	2.8071	0
11/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3672.6100	3347.4800	3.6726	3.3475	0
11/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	4858.2900	5349.0800	4.8583	5.3491	0
11/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1934.0400	1746.0100	1.9340	1.7460	0
11/12/2023	R248 On 01-August-24			Bond Future	12.7285	12.6032	74.2172	74.9106	13,000
11/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2656.9900	2983.7400	2.6570	2.9837	0
11/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	5078.5900	4711.8900	5.0786	4.7119	0
11/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	2682.1000	3010.6200	2.6821	3.0106	0
11/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	5045.5200	4680.5900	5.0455	4.6806	0
11/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	2707.3200	3037.6200	2.7073	3.0376	0
11/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	5012.6400	4649.4900	5.0126	4.6495	0
11/12/2023	R248 On 07-November-24			Bond Future	12.8673	12.7367	71.4847	72.1940	0
11/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4233.2200	4627.1300	4.2332	4.6271	0
11/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4705.8900	4390.5600	4.7059	4.3906	0
11/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4261.4200	4656.7200	4.2614	4.6567	0
11/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4679.6600	4365.7200	4.6797	4.3657	0
11/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4289.9500	4686.6400	4.2900	4.6866	0
11/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4653.8400	4341.2900	4.6538	4.3413	0
11/12/2023	R248 On 06-February-25			Bond Future	13.0143	12.8783	72.9782	73.7020	0
11/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	3982.3300	4353.6100	3.9823	4.3536	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5620.5400	5268.0300	5.6205	5.2680	0
11/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0