



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
20/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	2025 On 01-February-24			Bond Future	176.3420	176.2798	176.3420	176.2798	11,660
20/12/2023	2025 On 02-May-24			Bond Future	180.2950	180.2308	180.2950	180.2308	0
20/12/2023	2025 On 01-August-24			Bond Future	182.4772	182.4090	182.4772	182.4090	0
20/12/2023	2025 On 07-November-24			Bond Future	186.7810	186.7073	186.7810	186.7073	75
20/12/2023	2029 On 01-February-24			Bond Future	130.3019	130.6389	130.3019	130.6389	7,360
20/12/2023	2029 On 02-May-24			Bond Future	131.8537	132.1980	131.8537	132.1980	0
20/12/2023	2029 On 01-August-24			Bond Future	134.7976	135.1477	134.7976	135.1477	0
20/12/2023	2029 On 07-November-24			Bond Future	136.5703	136.9257	136.5703	136.9257	66
20/12/2023	2029 On 06-February-25			Bond Future	139.4811	139.8409	139.4811	139.8409	118
20/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7081.0700	7440.8600	7.0811	7.4409	0
20/12/2023	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
20/12/2023	2030 On 01-February-24			Bond Future	9.6826	9.7363	92.6202	92.3926	93,239
20/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	688.3300	606.8800	0.6883	0.6069	400
20/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1168.6600	1314.8100	1.1687	1.3148	0
20/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1479.1600	1347.3700	1.4792	1.3474	500
20/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	602.9800	698.7900	0.6030	0.6988	0
20/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1596.6600	1459.2100	1.5967	1.4592	1,360
20/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	552.6600	642.8100	0.5527	0.6428	0
20/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1810.3000	1663.4500	1.8103	1.6635	500
20/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	473.5300	554.2800	0.4735	0.5543	0
20/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	2033.0600	1877.4600	2.0331	1.8775	400
20/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	404.6900	476.6900	0.4047	0.4767	0
20/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2331.3100	2165.4700	2.3313	2.1655	200
20/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	329.7300	391.4900	0.3297	0.3915	0
20/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	3139.3200	2952.4100	3.1393	2.9524	500
20/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	192.6300	233.3200	0.1926	0.2333	0
20/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5438.1200	5222.4600	5.4381	5.2225	0
20/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	43.9400	55.8800	0.0439	0.0559	700
20/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6625.8500	6404.3000	6.6259	6.4043	0
20/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	19.9600	26.0100	0.0200	0.0260	1,360
20/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6778.7300	6556.6700	6.7787	6.5567	0
20/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	18.0300	23.5700	0.0180	0.0236	0
20/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6816.9200	6594.7300	6.8169	6.5947	0
20/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	17.5800	22.9900	0.0176	0.0230	0
20/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6855.1100	6632.8100	6.8551	6.6328	0
20/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	17.1400	22.4400	0.0171	0.0224	0
20/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8296.2400	8070.9100	8.2962	8.0709	0
20/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	6.5800	8.8500	0.0066	0.0089	200
20/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8671.6600	8445.8800	8.6717	8.4459	0
20/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	5.1300	6.9500	0.0051	0.0070	500
20/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8709.1000	8483.2800	8.7091	8.4833	0
20/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	5.0000	6.7800	0.0050	0.0068	500
20/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9601.8900	9375.2200	9.6019	9.3752	0
20/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	2.4100	3.3400	0.0024	0.0033	400
20/12/2023	2030 On 02-May-24			Bond Future	9.7219	9.7786	94.6738	94.4409	21,427

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1682.5600	1578.2100	1.6826	1.5782	1,000
20/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	1938.0100	2066.5300	1.9380	2.0665	0
20/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1992.9100	1875.9500	1.9929	1.8760	0
20/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1631.2400	1747.1500	1.6312	1.7472	0
20/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	2015.0600	1897.2600	2.0151	1.8973	0
20/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1612.4300	1727.5000	1.6124	1.7275	0
20/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	2037.5700	1918.9300	2.0376	1.9189	0
20/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1594.0000	1708.2300	1.5940	1.7082	0
20/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2853.0000	2707.7700	2.8530	2.7078	1,000
20/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1071.0700	1158.7100	1.0711	1.1587	0
20/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4204.8900	4028.8800	4.2049	4.0289	500
20/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	597.4400	654.3000	0.5974	0.6543	0
20/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4848.0100	4661.4900	4.8480	4.6615	1,080
20/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	461.1200	507.4700	0.4611	0.5075	0
20/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5851.5800	5652.3600	5.8516	5.6524	500
20/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	311.4300	345.0800	0.3114	0.3451	0
20/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8702.9900	8483.4100	8.7030	8.4834	0
20/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	105.3000	118.5900	0.1053	0.1186	1,000
20/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10237.8000	10012.4700	10.2378	10.0125	0
20/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	54.8700	62.4100	0.0549	0.0624	1,080
20/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12879.2100	12648.2900	12.8792	12.6483	0
20/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	11.4200	13.3700	0.0114	0.0134	500
20/12/2023	2030 On 01-August-24			Bond Future	9.7672	9.8275	92.7594	92.5201	0
20/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3671.0400	3517.2700	3.6710	3.5173	0
20/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1312.4000	1397.8800	1.3124	1.3979	0
20/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3697.5700	3543.2200	3.6976	3.5432	0
20/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1300.4400	1385.3400	1.3004	1.3853	0
20/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3724.4400	3569.5300	3.7244	3.5695	0
20/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1288.8300	1373.1700	1.2888	1.3732	0
20/12/2023	2030 On 07-November-24			Bond Future	9.8256	9.8903	94.9215	94.6746	1,652
20/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4676.0700	4505.7800	4.6761	4.5058	0
20/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1258.4500	1335.0500	1.2585	1.3351	0
20/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4703.2900	4532.5400	4.7033	4.5325	0
20/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1249.1600	1325.3000	1.2492	1.3253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4730.5500	4559.3500	4.7306	4.5594	0
20/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1239.9400	1315.6300	1.2399	1.3156	0
20/12/2023	2030 On 06-February-25			Bond Future	9.9023	9.9717	92.9103	92.6560	0
20/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4355.0700	4188.7300	4.3551	4.1887	0
20/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1550.7800	1638.7600	1.5508	1.6388	0
20/12/2023	2032 On 01-February-24			Bond Future	10.5212	10.5864	90.6609	90.3388	91,882
20/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	142.0600	109.6900	0.1421	0.1097	1,200
20/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	2718.9000	3008.6800	2.7189	3.0087	0
20/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1242.4200	1083.1400	1.2424	1.0831	500
20/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	902.7500	1065.6200	0.9028	1.0656	0
20/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1794.1900	1597.9000	1.7942	1.5979	1,200
20/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	622.8500	748.7100	0.6229	0.7487	0
20/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1864.2200	1663.9500	1.8642	1.6640	200
20/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	595.7200	717.6000	0.5957	0.7176	0
20/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	2116.5800	1903.0100	2.1166	1.9030	0
20/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	509.1100	617.6900	0.5091	0.6177	17,000
20/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2303.1700	2080.7600	2.3032	2.0808	8,500
20/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	454.6300	554.3700	0.4546	0.5544	0
20/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	3050.4500	2799.4100	3.0505	2.7994	500
20/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	293.8300	364.9400	0.2938	0.3649	0
20/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	4053.4100	3776.3700	4.0534	3.7764	0
20/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	167.5100	212.6200	0.1675	0.2126	17,000
20/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	4138.8400	3860.0600	4.1388	3.8601	0
20/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	159.7200	203.0900	0.1597	0.2031	8,500
20/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	5003.1300	4710.0900	5.0031	4.7101	0
20/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	99.1900	128.3000	0.0992	0.1283	8,500
20/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5876.8300	5573.9900	5.8768	5.5740	0
20/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	61.3700	80.6800	0.0614	0.0807	200
20/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	6227.0900	5921.3200	6.2271	5.9213	0
20/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	50.7000	67.0800	0.0507	0.0671	0
20/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	6270.8600	5964.7400	6.2709	5.9647	0
20/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	49.5000	65.5300	0.0495	0.0655	0
20/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6314.6400	6008.2000	6.3146	6.0082	0
20/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	48.3400	64.0500	0.0483	0.0641	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6970.4000	6659.7700	6.9704	6.6598	0
20/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	33.9100	45.4300	0.0339	0.0454	0
20/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	9128.8200	8810.5500	9.1288	8.8106	0
20/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	9.9500	13.8300	0.0100	0.0138	200
20/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9638.5400	9319.3900	9.6385	9.3194	0
20/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	7.4600	10.4600	0.0075	0.0105	1,200
20/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	10102.4800	9782.7000	10.1025	9.7827	0
20/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	5.7400	8.1100	0.0057	0.0081	500
20/12/2023	2032 On 02-May-24			Bond Future	10.5882	10.6565	88.5089	88.1793	61,402
20/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1684.0900	1553.5200	1.6841	1.5535	1,000
20/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2796.9500	2995.8900	2.7970	2.9959	0
20/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	2088.9500	1937.7300	2.0890	1.9377	0
20/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2322.6600	2500.9500	2.3227	2.5010	0
20/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	2113.3800	1961.0000	2.1134	1.9610	0
20/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2298.5700	2475.7000	2.2986	2.4757	0
20/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	2137.9400	1984.4200	2.1379	1.9844	0
20/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2274.6600	2450.6500	2.2747	2.4507	0
20/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2162.8900	2008.2100	2.1629	2.0082	500
20/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2251.1600	2425.9900	2.2512	2.4260	0
20/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2212.7900	2055.8200	2.2128	2.0558	500
20/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2204.2800	2376.8200	2.2043	2.3768	0
20/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2366.2900	2202.4900	2.3663	2.2025	1,550
20/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2068.2600	2233.9700	2.0683	2.2340	0
20/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2949.0000	2761.8600	2.9490	2.7619	1,000
20/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1647.3300	1789.7000	1.6473	1.7897	0
20/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3659.5200	3448.7300	3.6595	3.4487	500
20/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1275.6600	1394.3800	1.2757	1.3944	0
20/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	4055.2800	3833.1500	4.0553	3.8332	0
20/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1113.7800	1221.1600	1.1138	1.2212	500
20/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4534.8700	4300.4600	4.5349	4.3005	1,550
20/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	948.7500	1043.8500	0.9488	1.0439	0
20/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	6215.3500	5948.0400	6.2154	5.9480	0
20/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	555.5500	617.7500	0.5556	0.6178	500
20/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10465.8300	10156.9500	10.4658	10.1570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	152.1200	172.7500	0.1521	0.1728	1,000
20/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11553.2400	11238.2200	11.5532	11.2382	0
20/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	100.2400	114.7300	0.1002	0.1147	500
20/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	12208.8300	11890.6600	12.2088	11.8907	0
20/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	74.8900	86.2300	0.0749	0.0862	1,550
20/12/2023	2032 On 01-August-24			Bond Future	10.6611	10.7329	90.4635	90.1255	0
20/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	4107.4700	3902.4600	4.1075	3.9025	0
20/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	1928.3600	2061.3300	1.9284	2.0613	0
20/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	4137.4800	3931.6700	4.1375	3.9317	0
20/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	1912.6600	2044.8300	1.9127	2.0448	0
20/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	4167.5700	3960.9700	4.1676	3.9610	0
20/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	1897.0700	2028.4500	1.8971	2.0285	0
20/12/2023	2032 On 07-November-24			Bond Future	10.7565	10.8323	88.4057	88.0579	1,526
20/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	5033.5300	4806.8700	5.0335	4.8069	0
20/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1832.0300	1953.1600	1.8320	1.9532	0
20/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	5063.9500	4836.6100	5.0640	4.8366	0
20/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1818.6600	1939.1100	1.8187	1.9391	0
20/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	5094.7200	4866.7100	5.0947	4.8667	0
20/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1805.6800	1925.4600	1.8057	1.9255	0
20/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5563.7900	5326.0400	5.5638	5.3260	1,615
20/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1621.8800	1731.9200	1.6219	1.7319	0
20/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11447.0500	11137.5700	11.4471	11.1376	0
20/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	466.8100	505.1200	0.4668	0.5051	1,615
20/12/2023	2032 On 06-February-25			Bond Future	10.8649	10.9450	90.2653	89.9081	0
20/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5597.4800	5359.2200	5.5975	5.3592	0
20/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1879.9500	1998.8900	1.8800	1.9989	0
20/12/2023	2033 On 01-February-24			Bond Future	123.8927	123.8381	123.8927	123.8381	8,052
20/12/2023	2033 On 02-May-24			Bond Future	125.2043	125.1481	125.2043	125.1481	0
20/12/2023	2033 On 01-August-24			Bond Future	127.9997	127.9407	127.9997	127.9407	0
20/12/2023	2033 On 07-November-24			Bond Future	129.5148	129.4514	129.5148	129.4514	0
20/12/2023	2033 On 06-February-25			Bond Future	132.2753	132.2076	132.2753	132.2076	0
20/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7335.3200	7267.6300	7.3353	7.2676	0
20/12/2023	2033 On 06-February-25	124.94	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
20/12/2023	2037 On 01-February-24			Bond Future	11.7895	11.8307	78.5399	78.3134	135,090
20/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2374.2000	2236.6200	2.3742	2.2366	2,500
20/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	744.4400	833.3200	0.7444	0.8333	0
20/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3246.9300	3083.7000	3.2469	3.0837	0
20/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	455.2300	518.4600	0.4552	0.5185	0
20/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3288.7200	3124.4500	3.2887	3.1245	0
20/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	444.8200	507.0100	0.4448	0.5070	0
20/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3330.7500	3165.4600	3.3308	3.1655	0
20/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	434.7000	495.8700	0.4347	0.4959	0
20/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	6029.5300	5822.6100	6.0295	5.8226	0
20/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	98.9500	118.4900	0.0990	0.1185	2,500
20/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10606.7900	10382.2800	10.6068	10.3823	0
20/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	6.5700	8.5200	0.0066	0.0085	2,500
20/12/2023	2037 On 02-May-24			Bond Future	11.8887	11.9315	80.2812	80.0495	0
20/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1407.4900	1335.2200	1.4075	1.3352	0
20/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	3952.5700	4112.0100	3.9526	4.1120	0
20/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1427.9600	1354.9200	1.4280	1.3549	0
20/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	3916.2900	4074.9600	3.9163	4.0750	0
20/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1448.7900	1374.9700	1.4488	1.3750	0
20/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	3880.4200	4038.3100	3.8804	4.0383	0
20/12/2023	2037 On 01-August-24			Bond Future	11.9959	12.0407	77.7984	77.5606	0
20/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3509.9000	3388.7900	3.5099	3.3888	0
20/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3010.9700	3127.7000	3.0110	3.1277	0
20/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3539.4300	3417.7100	3.5394	3.4177	0
20/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	2987.7300	3103.8500	2.9877	3.1039	0
20/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3569.0700	3446.7400	3.5691	3.4467	1,383
20/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	2964.6500	3080.1600	2.9647	3.0802	0
20/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7200.4500	7024.7100	7.2005	7.0247	0
20/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1291.9600	1354.0600	1.2920	1.3541	1,383
20/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9681.3900	9484.6100	9.6814	9.4846	0
20/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	781.4600	822.5200	0.7815	0.8225	1,383
20/12/2023	2037 On 07-November-24			Bond Future	12.1173	12.1643	79.6109	79.3657	9,175
20/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	5065.7000	4920.7100	5.0657	4.9207	0
20/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2748.1400	2848.3400	2.7481	2.8483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	5097.8200	4952.3400	5.0978	4.9523	0
20/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2730.2100	2829.9200	2.7302	2.8299	0
20/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	5129.7300	4983.7700	5.1297	4.9838	0
20/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2712.1100	2811.3400	2.7121	2.8113	0
20/12/2023	2037 On 06-February-25			Bond Future	12.2480	12.2973	77.0254	76.7731	0
20/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5490.3200	5338.6200	5.4903	5.3386	0
20/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	2925.5900	3026.2000	2.9256	3.0262	0
20/12/2023	2038 On 01-February-24			Bond Future	133.4817	133.5736	133.4817	133.5736	3,549
20/12/2023	2038 On 02-May-24			Bond Future	136.4739	136.5674	136.4739	136.5674	1,706
20/12/2023	2038 On 01-August-24			Bond Future	137.4472	137.5407	137.4472	137.5407	0
20/12/2023	2038 On 07-November-24			Bond Future	140.6882	140.7809	140.6882	140.7809	0
20/12/2023	2038 On 06-February-25			Bond Future	141.5586	141.6496	141.5586	141.6496	0
20/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6328.5600	6419.6000	6.3286	6.4196	0
20/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	2040 On 01-February-24			Bond Future	12.0816	12.1333	78.5493	78.2500	126,452
20/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2210.1600	2040.0100	2.2102	2.0400	0
20/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	956.9900	1086.1000	0.9570	1.0861	0
20/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2322.4000	2147.1100	2.3224	2.1471	0
20/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	899.5500	1023.5200	0.8996	1.0235	0
20/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2360.3300	2183.3400	2.3603	2.1833	0
20/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	881.0500	1003.3200	0.8811	1.0033	0
20/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2398.5200	2219.8500	2.3985	2.2199	0
20/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	862.8700	983.4600	0.8629	0.9835	0
20/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4789.0400	4538.7400	4.7890	4.5387	0
20/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	250.3900	299.3500	0.2504	0.2994	0
20/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9562.6100	9269.3700	9.5626	9.2694	0
20/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	19.9900	26.0100	0.0200	0.0260	0
20/12/2023	2040 On 02-May-24			Bond Future	12.1851	12.2388	80.2908	79.9848	0
20/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1258.3000	1173.0100	1.2583	1.1730	0
20/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4722.5800	4943.2900	4.7226	4.9433	0
20/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1277.8200	1191.5500	1.2778	1.1916	0
20/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4680.9100	4900.6400	4.6809	4.9006	0
20/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1297.5200	1210.2700	1.2975	1.2103	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4639.5000	4858.2500	4.6395	4.8583	0
20/12/2023	2040 On 01-August-24			Bond Future	12.2967	12.3526	77.5579	77.2439	0
20/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3541.5700	3385.6200	3.5416	3.3856	0
20/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3410.6000	3568.5900	3.4106	3.5686	0
20/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3571.6900	3414.9400	3.5717	3.4149	0
20/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3384.5900	3541.7800	3.3846	3.5418	0
20/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3601.9200	3444.3600	3.6019	3.4444	0
20/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3358.7600	3515.1400	3.3588	3.5151	0
20/12/2023	2040 On 07-November-24			Bond Future	12.4219	12.4805	79.3644	79.0414	8,697
20/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5261.3000	5071.2500	5.2613	5.0713	0
20/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3000.5300	3133.4400	3.0005	3.1334	0
20/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5294.5200	5103.8200	5.2945	5.1038	0
20/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	2980.9400	3113.2000	2.9809	3.1132	0
20/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5327.8100	5136.4700	5.3278	5.1365	0
20/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	2961.4800	3093.1000	2.9615	3.0931	0
20/12/2023	2040 On 06-February-25			Bond Future	12.5555	12.6168	76.5228	76.1910	0
20/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5428.7000	5235.0900	5.4287	5.2351	0
20/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3331.3200	3469.4600	3.3313	3.4695	0
20/12/2023	2044 On 01-February-24			Bond Future	12.1652	12.2167	74.7173	74.4170	95,462
20/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1830.7700	1680.4100	1.8308	1.6804	0
20/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1221.5900	1371.5100	1.2216	1.3715	0
20/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1864.7300	1712.5500	1.8647	1.7126	0
20/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1197.8400	1345.9400	1.1978	1.3459	0
20/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1899.0700	1745.1000	1.8991	1.7451	0
20/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1174.5500	1320.8600	1.1746	1.3209	0
20/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4881.6600	4629.9500	4.8817	4.6300	0
20/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	250.4600	299.0300	0.2505	0.2990	15,000
20/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	6062.2900	5792.2800	6.0623	5.7923	0
20/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	138.0100	168.2800	0.1380	0.1683	5,000
20/12/2023	2044 On 02-May-24			Bond Future	12.2654	12.3188	76.3739	76.0668	34
20/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1187.3800	1105.2100	1.1874	1.1052	0
20/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	4886.3700	5111.3200	4.8864	5.1113	0
20/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1204.5700	1121.4700	1.2046	1.1215	0
20/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	4841.0400	5065.0600	4.8410	5.0651	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1222.1000	1138.0500	1.2221	1.1381	0
20/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	4796.1300	5019.2000	4.7961	5.0192	0
20/12/2023	2044 On 01-August-24			Bond Future	12.3731	12.4287	73.6795	73.3646	0
20/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3244.5800	3097.2600	3.2446	3.0973	0
20/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3776.9900	3944.5600	3.7770	3.9446	0
20/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3273.8800	3125.7300	3.2739	3.1257	0
20/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3748.8200	3915.5600	3.7488	3.9156	0
20/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3303.0700	3154.0900	3.3031	3.1541	0
20/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3720.6000	3886.5100	3.7206	3.8865	0
20/12/2023	2044 On 07-November-24			Bond Future	12.4934	12.5516	75.3956	75.0717	0
20/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5352.8900	5163.0500	5.3529	5.1631	0
20/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3137.4300	3271.5300	3.1374	3.2715	0
20/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5385.4700	5195.0000	5.3855	5.1950	0
20/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3116.9400	3250.4100	3.1169	3.2504	0
20/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5418.3900	5227.2800	5.4184	5.2273	0
20/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3096.8600	3229.6900	3.0969	3.2297	0
20/12/2023	2044 On 06-February-25			Bond Future	12.6211	12.6819	72.5957	72.2631	0
20/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5705.3700	5511.3300	5.7054	5.5113	0
20/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3568.7900	3707.3700	3.5688	3.7074	0
20/12/2023	2046 On 01-February-24			Bond Future	117.7766	118.0862	117.7766	118.0862	11,904
20/12/2023	2046 On 02-May-24			Bond Future	118.2656	118.5815	118.2656	118.5815	4,626
20/12/2023	2046 On 01-August-24			Bond Future	120.9058	121.2272	120.9058	121.2272	0
20/12/2023	2046 On 07-November-24			Bond Future	121.5463	121.8724	121.5463	121.8724	0
20/12/2023	2046 On 06-February-25			Bond Future	124.1353	124.4655	124.1353	124.4655	0
20/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10125.2600	10455.5100	10.1253	10.4555	0
20/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	2050 On 01-February-24			Bond Future	117.6436	117.9986	117.6436	117.9986	10,813
20/12/2023	2050 On 02-May-24			Bond Future	120.2808	120.6433	120.2808	120.6433	3,316
20/12/2023	2050 On 01-August-24			Bond Future	120.6574	121.0263	120.6574	121.0263	0
20/12/2023	2050 On 07-November-24			Bond Future	123.5026	123.8777	123.5026	123.8777	0
20/12/2023	2050 On 06-February-25			Bond Future	123.7630	124.1427	123.7630	124.1427	0
20/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8162.9500	8542.7000	8.1630	8.5427	0
20/12/2023	2050 On 06-February-25	115.60	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
20/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	AL37 On 01-February-24			Index Future	948.3400	922.6280	948.3400	922.6280	0
20/12/2023	AL37 On 02-May-24			Index Future	969.3660	943.0840	969.3660	943.0840	0
20/12/2023	AL37 On 01-August-24			Index Future	990.7800	963.9150	990.7800	963.9150	0
20/12/2023	AL37 On 07-November-24			Index Future	1013.9120	986.4160	1013.9120	986.4160	0
20/12/2023	AL37 On 06-February-25			Index Future	1035.3150	1007.2340	1035.3150	1,007.2340	0
20/12/2023	AL7T On 01-February-24			Index Future	1100.0630	1096.6460	1100.0630	1,096.6460	0
20/12/2023	AL7T On 02-May-24			Index Future	1124.4520	1120.9590	1124.4520	1,120.9590	0
20/12/2023	AL7T On 01-August-24			Index Future	1149.2920	1145.7190	1149.2920	1,145.7190	0
20/12/2023	AL7T On 07-November-24			Index Future	1176.1250	1172.4640	1176.1250	1,172.4640	0
20/12/2023	AL7T On 06-February-25			Index Future	1200.9520	1197.2080	1200.9520	1,197.2080	0
20/12/2023	ALBI On 01-February-24			Index Future	952.6030	942.8370	952.6030	942.8370	100
20/12/2023	ALBI On 02-May-24			Index Future	973.7230	963.7400	973.7230	963.7400	0
20/12/2023	ALBI On 01-August-24			Index Future	995.2330	985.0270	995.2330	985.0270	0
20/12/2023	ALBI On 07-November-24			Index Future	1018.4700	1008.0210	1018.4700	1,008.0210	0
20/12/2023	ALBI On 06-February-25			Index Future	1039.9690	1029.2950	1039.9690	1,029.2950	0
20/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C044 On 31-January-44			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
20/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	ES33 On 01-February-24			Bond Future	12.1721	12.2303	76.9038	76.6396	0
20/12/2023	ES33 On 02-May-24			Bond Future	12.2951	12.3558	74.8287	74.5584	0
20/12/2023	ES33 On 01-August-24			Bond Future	12.4249	12.4885	76.4988	76.2214	0
20/12/2023	ES33 On 07-November-24			Bond Future	12.5874	12.6545	74.4981	74.2124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	ES33 On 06-February-25			Bond Future	12.7636	12.8343	76.0810	75.7874	0
20/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2349.4100	2055.8300	2.3494	2.0558	0
20/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	ES42 On 01-February-24			Bond Future	12.7845	12.8422	72.3762	72.0738	0
20/12/2023	ES42 On 02-May-24			Bond Future	12.9068	12.9668	69.7361	69.4267	0
20/12/2023	ES42 On 01-August-24			Bond Future	13.0329	13.0955	71.2918	70.9745	0
20/12/2023	ES42 On 07-November-24			Bond Future	13.1851	13.2508	68.7027	68.3763	0
20/12/2023	ES42 On 06-February-25			Bond Future	13.3413	13.4101	70.1595	69.8245	0
20/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1766.0400	1430.9900	1.7660	1.4310	0
20/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 01-February-24			GOVI	938.9960	928.8120	938.9960	928.8120	729
20/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	590160.0000	488320.0000	59.0160	48.8320	0
20/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	590060.0000	488220.0000	59.0060	48.8220	0
20/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	589960.0000	488120.0000	58.9960	48.8120	0
20/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 02-May-24			GOVI	959.8150	949.4040	959.8150	949.4040	0
20/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	88450.0000	0.0000	8.8450	0.0000	0
20/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	15660.0000	0.0000	1.5660	0
20/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	88350.0000	0.0000	8.8350	0.0000	0
20/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	15760.0000	0.0000	1.5760	0
20/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	88250.0000	0.0000	8.8250	0.0000	0
20/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	15860.0000	0.0000	1.5860	0
20/12/2023	GOVI On 01-August-24			GOVI	981.0180	970.3750	981.0180	970.3750	0
20/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	376480.0000	270050.0000	37.6480	27.0050	0
20/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	376380.0000	269950.0000	37.6380	26.9950	0
20/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	376280.0000	269850.0000	37.6280	26.9850	0
20/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 07-November-24			GOVI	1003.9220	993.0270	1003.9220	993.0270	0
20/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	551420.0000	442470.0000	55.1420	44.2470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	551320.0000	442370.0000	55.1320	44.2370	0
20/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	551220.0000	442270.0000	55.1220	44.2270	0
20/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GOVI On 06-February-25			GOVI	1025.1140	1013.9840	1025.1140	1,013.9840	0
20/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	531140.0000	419840.0000	53.1140	41.9840	0
20/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/12/2023	IGOV On 01-February-24			Index Future	350.7400	351.4890	350.7400	351.4890	606
20/12/2023	IGOV On 02-May-24			Index Future	358.6020	359.3680	358.6020	359.3680	16
20/12/2023	IGOV On 01-August-24			Index Future	366.6070	367.3890	366.6070	367.3890	0
20/12/2023	IGOV On 07-November-24			Index Future	375.2550	376.0540	375.2550	376.0540	0
20/12/2023	IGOV On 06-February-25			Index Future	383.2560	384.0700	383.2560	384.0700	0
20/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.3900	91.6000	91.6100	0
20/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3600	91.6200	91.6400	0
20/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3300	8.2900	91.6700	91.7100	0
20/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.2900	8.2700	91.7100	91.7300	0
20/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2100	8.1600	91.7900	91.8400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2000	8.1200	91.8000	91.8800	0
20/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.0500	7.9600	91.9500	92.0400	0
20/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.7800	7.6800	92.2200	92.3200	0
20/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.4400	7.3500	92.5600	92.6500	0
20/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.3300	7.2100	92.6700	92.7900	0
20/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.2300	7.1200	92.7700	92.8800	0
20/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.1500	7.1100	92.8500	92.8900	0
20/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.3500	7.3500	92.6500	7.3500	0
20/12/2023	R035 On 01-February-24			Bond Future	11.3380	11.3893	88.5760	88.2926	68,077
20/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	171.5300	148.7300	0.1715	0.1487	400
20/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4281.4000	4541.9700	4.2814	4.5420	0
20/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	824.9700	739.7700	0.8250	0.7398	400
20/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2044.5400	2242.7100	2.0445	2.2427	0
20/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4693.0600	4451.7100	4.6931	4.4517	0
20/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	204.2800	246.3000	0.2043	0.2463	0
20/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4739.2900	4497.1200	4.7393	4.4971	0
20/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	199.2200	240.4200	0.1992	0.2404	0
20/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4785.5200	4542.5400	4.7855	4.5425	0
20/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	194.2200	234.6100	0.1942	0.2346	0
20/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10699.3000	10418.0900	10.6993	10.4181	0
20/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	6.0800	8.2400	0.0061	0.0082	400
20/12/2023	R035 On 02-May-24			Bond Future	11.4235	11.4769	86.0277	85.7379	109,420
20/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1893.2200	1779.5200	1.8932	1.7795	0
20/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3177.8600	3354.0200	3.1779	3.3540	0
20/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1917.6300	1802.9200	1.9176	1.8029	0
20/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3146.7000	3321.8500	3.1467	3.3219	0
20/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1942.4200	1826.7000	1.9424	1.8267	0
20/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3115.9800	3290.1200	3.1160	3.2901	0
20/12/2023	R035 On 01-August-24			Bond Future	11.5135	11.5692	87.9279	87.6305	0
20/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	4035.2000	3869.1600	4.0352	3.8692	0
20/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2574.3800	2705.7400	2.5744	2.7057	0
20/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	4067.3100	3900.5300	4.0673	3.9005	0
20/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2554.3300	2684.9500	2.5543	2.6850	0
20/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	4099.2500	3931.7400	4.0993	3.9317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2534.1500	2664.0400	2.5342	2.6640	0
20/12/2023	R035 On 07-November-24			Bond Future	11.6307	11.6893	85.4624	85.1562	19,875
20/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5312.7000	5125.4100	5.3127	5.1254	0
20/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2553.8300	2672.7500	2.5538	2.6728	0
20/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5345.6900	5157.8100	5.3457	5.1578	0
20/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2536.8600	2655.1900	2.5369	2.6552	0
20/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5378.4500	5189.9600	5.3785	5.1900	0
20/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2519.7000	2637.4200	2.5197	2.6374	0
20/12/2023	R035 On 06-February-25			Bond Future	11.7599	11.8215	87.2607	86.9459	0
20/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5875.2100	5677.9300	5.8752	5.6779	0
20/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2635.6500	2753.1000	2.6357	2.7531	0
20/12/2023	R053 On 01-February-24			Bond Future	12.0935	12.1397	100.3141	99.9588	0
20/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	6369.4500	6075.1600	6.3695	6.0752	0
20/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	352.1500	413.2400	0.3522	0.4132	0
20/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6430.0800	6134.7400	6.4301	6.1347	0
20/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	344.2600	404.3000	0.3443	0.4043	0
20/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6490.7300	6194.3300	6.4907	6.1943	0
20/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	336.4800	395.4600	0.3365	0.3955	0
20/12/2023	R053 On 02-May-24			Bond Future	12.1888	12.2367	96.6734	96.3099	5,189
20/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7585.4100	7328.6400	7.5854	7.3286	0
20/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1623.3300	1730.1300	1.6233	1.7301	0
20/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7637.0700	7379.4900	7.6371	7.3795	0
20/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1607.4700	1713.4600	1.6075	1.7135	0
20/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7688.7900	7430.4100	7.6888	7.4304	0
20/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1591.7700	1696.9600	1.5918	1.6970	0
20/12/2023	R053 On 01-August-24			Bond Future	12.2884	12.3383	98.8080	98.4352	0
20/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8448.8900	8196.8000	8.4489	8.1968	0
20/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2505.0600	2625.7800	2.5051	2.6258	0
20/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8497.2000	8244.4200	8.4972	8.2444	0
20/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2486.9100	2606.9400	2.4869	2.6069	0
20/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8545.2900	8291.8300	8.5453	8.2918	0
20/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2468.6400	2587.9900	2.4686	2.5880	0
20/12/2023	R053 On 07-November-24			Bond Future	12.4080	12.4603	95.2389	94.8552	0
20/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	7019.8700	6797.5100	7.0199	6.7975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4283.2600	4444.5700	4.2833	4.4446	0
20/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	7062.9800	6839.8900	7.0630	6.8399	0
20/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4256.7200	4417.3000	4.2567	4.4173	0
20/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	7106.1700	6882.3400	7.1062	6.8823	0
20/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4230.3500	4390.1900	4.2304	4.3902	0
20/12/2023	R053 On 06-February-25			Bond Future	12.5326	12.5874	97.2399	96.8458	0
20/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7513.7800	7284.0200	7.5138	7.2840	0
20/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4654.2000	4818.5200	4.6542	4.8185	0
20/12/2023	R186 On 01-February-24			Bond Future	8.5607	8.6012	106.1737	106.0693	74,456
20/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2415.4800	2318.5500	2.4155	2.3186	0
20/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	29.7300	37.1400	0.0297	0.0371	0
20/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2439.6000	2342.4800	2.4396	2.3425	0
20/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	28.8200	36.0400	0.0288	0.0360	0
20/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2463.7400	2366.4300	2.4637	2.3664	0
20/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	27.9400	34.9700	0.0279	0.0350	0
20/12/2023	R186 On 02-May-24			Bond Future	8.5110	8.5560	108.5278	108.4209	11,233
20/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	319.9100	294.5500	0.3199	0.2946	0
20/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1567.4300	1648.9600	1.5674	1.6490	0
20/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	325.6200	299.8800	0.3256	0.2999	0
20/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1549.0200	1630.1700	1.5490	1.6302	0
20/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	332.7400	306.5800	0.3327	0.3066	0
20/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1532.0200	1612.7500	1.5320	1.6128	0
20/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2999.9400	2908.6300	2.9999	2.9086	2,030
20/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	153.5300	169.1100	0.1535	0.1691	0
20/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4429.0600	4329.0400	4.4291	4.3290	0
20/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	60.0500	66.9200	0.0601	0.0669	2,030
20/12/2023	R186 On 01-August-24			Bond Future	8.4552	8.5062	105.6162	105.5056	0
20/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1339.3800	1278.8600	1.3394	1.2789	0
20/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	852.6500	902.7500	0.8527	0.9028	0
20/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1353.5800	1292.7300	1.3536	1.2927	0
20/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	845.2700	895.0400	0.8453	0.8950	0
20/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1367.8400	1306.6600	1.3678	1.3067	0
20/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	837.9500	887.3900	0.8380	0.8874	0
20/12/2023	R186 On 07-November-24			Bond Future	8.4065	8.4659	108.0789	107.9635	44,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	2047.5100	1971.5000	2.0475	1.9715	0
20/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	652.5500	691.9900	0.6526	0.6920	0
20/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	2062.1500	1985.9000	2.0622	1.9859	0
20/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	648.0800	687.2800	0.6481	0.6873	0
20/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2076.8100	2000.3300	2.0768	2.0003	0
20/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	643.6400	682.6100	0.6436	0.6826	0
20/12/2023	R186 On 06-February-25			Bond Future	8.3894	8.4591	105.0391	104.9187	0
20/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1853.4200	1778.0300	1.8534	1.7780	0
20/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	753.4300	798.3900	0.7534	0.7984	0
20/12/2023	R202 On 01-February-24			Bond Future	261.3689	262.3290	261.3689	262.3290	5,070
20/12/2023	R202 On 02-May-24			Bond Future	267.2280	268.2088	267.2280	268.2088	0
20/12/2023	R202 On 01-August-24			Bond Future	268.0914	269.0902	268.0914	269.0902	0
20/12/2023	R202 On 07-November-24			Bond Future	274.4137	275.4306	274.4137	275.4306	6
20/12/2023	R202 On 06-February-25			Bond Future	275.0167	276.0477	275.0167	276.0477	0
20/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	8226.6800	9257.7300	8.2267	9.2577	0
20/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	R209 On 01-February-24			Bond Future	11.5034	11.5591	68.2531	67.9833	14,316
20/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	3206.1800	2995.8500	3.2062	2.9959	0
20/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	301.6800	361.1400	0.3017	0.3611	0
20/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3244.5200	3033.1100	3.2445	3.0331	0
20/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	294.3800	352.7600	0.2944	0.3528	0
20/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3282.9600	3070.4800	3.2830	3.0705	0
20/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	287.2400	344.5500	0.2872	0.3446	0
20/12/2023	R209 On 02-May-24			Bond Future	11.5874	11.6451	66.6133	66.3373	0
20/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1279.3100	1187.9700	1.2793	1.1880	0
20/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3322.2600	3506.8700	3.3223	3.5069	0
20/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1297.9400	1205.6500	1.2979	1.2057	0
20/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3290.9300	3474.5900	3.2909	3.4746	0
20/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1316.7200	1223.4800	1.3167	1.2235	0
20/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3259.8100	3442.5200	3.2598	3.4425	0
20/12/2023	R209 On 01-August-24			Bond Future	11.6760	11.7360	68.0843	67.8014	0
20/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	3132.7000	2986.2000	3.1327	2.9862	0
20/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2643.4800	2779.8900	2.6435	2.7799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3158.9500	3011.7200	3.1590	3.0117	0
20/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2622.9600	2758.6400	2.6230	2.7586	0
20/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3185.5100	3037.5600	3.1855	3.0376	0
20/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2602.7900	2737.7500	2.6028	2.7378	0
20/12/2023	R209 On 07-November-24			Bond Future	11.7846	11.8474	66.5149	66.2239	5,237
20/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4350.1500	4177.5000	4.3502	4.1775	0
20/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2411.9000	2530.2300	2.4119	2.5302	0
20/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4378.1800	4204.9300	4.3782	4.2049	0
20/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2395.3000	2513.0300	2.3953	2.5130	0
20/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4406.0300	4232.1800	4.4060	4.2322	0
20/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2378.5700	2495.7000	2.3786	2.4957	0
20/12/2023	R209 On 06-February-25			Bond Future	11.9004	11.9659	67.9140	67.6154	0
20/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4950.9600	4768.7300	4.9510	4.7687	0
20/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2544.8600	2661.3200	2.5449	2.6613	0
20/12/2023	R210 On 01-February-24			Bond Future	235.8106	235.7259	235.8106	235.7259	677
20/12/2023	R210 On 02-May-24			Bond Future	237.8354	237.7481	237.8354	237.7481	0
20/12/2023	R210 On 01-August-24			Bond Future	243.1453	243.0529	243.1453	243.0529	0
20/12/2023	R210 On 07-November-24			Bond Future	245.5289	245.4285	245.5289	245.4285	60
20/12/2023	R210 On 06-February-25			Bond Future	250.7604	250.6524	250.7604	250.6524	0
20/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11150.3600	11042.3600	11.1504	11.0424	0
20/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/12/2023	R213 On 01-February-24			Bond Future	10.1991	10.2592	87.2378	86.9718	29,769
20/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6372.3400	6114.9500	6.3723	6.1150	0
20/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	26.1400	34.6900	0.0261	0.0347	0
20/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6411.9500	6154.3800	6.4120	6.1544	0
20/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	25.5200	33.8900	0.0255	0.0339	0
20/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6451.5400	6193.8000	6.4515	6.1938	0
20/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	24.9100	33.1100	0.0249	0.0331	0
20/12/2023	R213 On 02-May-24			Bond Future	10.2525	10.3154	85.6131	85.3411	0
20/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	2007.3500	1875.8500	2.0074	1.8759	0
20/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	1888.1900	2028.7200	1.8882	2.0287	0
20/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	2030.0100	1897.5500	2.0300	1.8976	0
20/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	1867.6200	2007.1900	1.8676	2.0072	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	2053.0100	1919.5900	2.0530	1.9196	0
20/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1847.4100	1986.0200	1.8474	1.9860	0
20/12/2023	R213 On 01-August-24			Bond Future	10.3093	10.3756	87.5042	87.2250	0
20/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3832.8100	3657.6900	3.8328	3.6577	0
20/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1548.2300	1652.3000	1.5482	1.6523	0
20/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3860.4400	3684.6700	3.8604	3.6847	0
20/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1535.0900	1638.5100	1.5351	1.6385	0
20/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3888.1400	3711.7200	3.8881	3.7117	0
20/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1522.0500	1624.8200	1.5221	1.6248	0
20/12/2023	R213 On 07-November-24			Bond Future	10.3945	10.4649	85.9836	85.6961	16,191
20/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4749.8100	4556.8500	4.7498	4.5569	0
20/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1493.3800	1588.0100	1.4934	1.5880	0
20/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4777.9000	4584.4000	4.7779	4.5844	0
20/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1482.5100	1576.6000	1.4825	1.5766	0
20/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4806.0400	4612.0000	4.8060	4.6120	0
20/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1471.7200	1565.2700	1.4717	1.5653	0
20/12/2023	R213 On 06-February-25			Bond Future	10.4971	10.5719	87.7943	87.4986	0
20/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	5031.3800	4835.7200	5.0314	4.8357	0
20/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1733.7100	1833.6900	1.7337	1.8337	0
20/12/2023	R214 On 01-February-24			Bond Future	11.9226	11.9788	63.6694	63.3921	10,887
20/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1874.3600	1715.6300	1.8744	1.7156	0
20/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	811.7800	930.4400	0.8118	0.9304	0
20/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1905.8800	1745.5400	1.9059	1.7455	0
20/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	795.1200	912.1700	0.7951	0.9122	0
20/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1937.6200	1775.6900	1.9376	1.7757	0
20/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	778.7300	894.1900	0.7787	0.8942	0
20/12/2023	R214 On 02-May-24			Bond Future	12.0082	12.0663	61.7764	61.4928	10,172
20/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1086.9500	1005.0200	1.0870	1.0050	0
20/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	3866.9300	4068.6100	3.8669	4.0686	0
20/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1102.3500	1019.5200	1.1024	1.0195	0
20/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	3829.8900	4030.6700	3.8299	4.0307	0
20/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1118.0500	1034.3000	1.1181	1.0343	0
20/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3793.2100	3993.0700	3.7932	3.9931	0
20/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2547.5700	2400.9700	2.5476	2.4010	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2003.6000	2140.6100	2.0036	2.1406	0
20/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2602.7800	2454.2700	2.6028	2.4543	7,110
20/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	1962.3000	2097.4000	1.9623	2.0974	0
20/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4906.7100	4699.4400	4.9067	4.6994	0
20/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	902.2900	978.6300	0.9023	0.9786	17,110
20/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	7206.9800	6966.7400	7.2070	6.9667	0
20/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	450.1200	493.4900	0.4501	0.4935	17,110
20/12/2023	R214 On 01-August-24			Bond Future	12.0972	12.1574	63.1409	62.8502	0
20/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	3104.8700	2956.7700	3.1049	2.9568	0
20/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2801.8100	2944.4200	2.8018	2.9444	0
20/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	3131.1500	2982.2900	3.1312	2.9823	0
20/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2780.0900	2921.9400	2.7801	2.9219	0
20/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3157.3200	3007.7200	3.1573	3.0077	0
20/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2758.3200	2899.4300	2.7583	2.8994	0
20/12/2023	R214 On 07-November-24			Bond Future	12.2087	12.2715	61.3058	61.0070	0
20/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4368.4900	4192.6200	4.3685	4.1926	0
20/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2544.7900	2667.7700	2.5448	2.6678	0
20/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4396.5400	4220.0500	4.3965	4.2201	0
20/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2527.3700	2649.7300	2.5274	2.6497	0
20/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4424.6600	4247.5600	4.4247	4.2476	0
20/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2510.0600	2631.8100	2.5101	2.6318	0
20/12/2023	R214 On 06-February-25			Bond Future	12.3278	12.3933	62.5958	62.2891	0
20/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4631.5000	4452.4700	4.6315	4.4525	0
20/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	2876.3700	3004.0200	2.8764	3.0040	0
20/12/2023	R248 On 01-February-24			Bond Future	12.0852	12.1315	77.8718	77.5942	246,221
20/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	309.5100	275.7900	0.3095	0.2758	0
20/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	3977.4200	4221.3200	3.9774	4.2213	0
20/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1698.6900	1569.3300	1.6987	1.5693	0
20/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1370.4800	1518.7400	1.3705	1.5187	0
20/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1731.9100	1600.8400	1.7319	1.6008	0
20/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1344.1300	1490.6800	1.3441	1.4907	0
20/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1765.4400	1632.6700	1.7654	1.6327	0
20/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1318.1700	1463.0200	1.3182	1.4630	0
20/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2267.3000	2111.2800	2.2673	2.1113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	996.0200	1117.6200	0.9960	1.1176	0
20/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5847.3900	5602.3000	5.8474	5.6023	0
20/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	165.6400	198.1700	0.1656	0.1982	0
20/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	7150.0800	6891.6500	7.1501	6.8917	0
20/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	86.4100	105.6000	0.0864	0.1056	0
20/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9657.4000	9386.1500	9.6574	9.3862	0
20/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	23.3900	29.7600	0.0234	0.0298	0
20/12/2023	R248 On 02-May-24			Bond Future	12.1761	12.2242	75.1498	74.8658	13,880
20/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	963.9200	901.6700	0.9639	0.9017	0
20/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	5830.5300	6052.2700	5.8305	6.0523	0
20/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	1056.7600	989.6800	1.0568	0.9897	0
20/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5527.3900	5744.3000	5.5274	5.7443	0
20/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1072.7900	1004.9000	1.0728	1.0049	0
20/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5477.7600	5693.8600	5.4778	5.6939	0
20/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1089.1500	1020.4200	1.0892	1.0204	0
20/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5428.5600	5643.8200	5.4286	5.6438	0
20/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3557.0700	3401.8600	3.5571	3.4019	0
20/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2250.3000	2379.0800	2.2503	2.3791	0
20/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6494.9600	6283.8600	6.4950	6.2839	0
20/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1044.7200	1117.6100	1.0447	1.1176	0
20/12/2023	R248 On 01-August-24			Bond Future	12.2707	12.3207	76.8095	76.5183	13,000
20/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3680.1000	3535.2900	3.6801	3.5353	0
20/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3509.3300	3655.7500	3.5093	3.6558	0
20/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3711.4500	3565.9000	3.7115	3.5659	0
20/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3482.5000	3628.1800	3.4825	3.6282	0
20/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3742.6800	3596.3800	3.7427	3.5964	0
20/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3455.6300	3600.5600	3.4556	3.6006	0
20/12/2023	R248 On 07-November-24			Bond Future	12.3885	12.4408	74.1480	73.8483	0
20/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5529.3900	5355.1800	5.5294	5.3552	0
20/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3338.7700	3464.2500	3.3388	3.4643	0
20/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5562.8800	5388.0800	5.5629	5.3881	0
20/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3317.8300	3442.7200	3.3178	3.4427	0
20/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5596.4100	5421.0500	5.5964	5.4211	0
20/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3297.0100	3421.3400	3.2970	3.4213	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2023	R248 On 06-February-25			Bond Future	12.5141	12.5688	75.7075	75.3997	0
20/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5223.8700	5056.2300	5.2239	5.0562	0
20/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4132.7700	4272.9400	4.1328	4.2729	0
20/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0