



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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/09/2023 TO: 12/09/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	2025 On 02-November-23			Bond Future	172.86	172.8835	172.8612	172.8835	5,228.00
12/09/2023	2025 On 01-February-24			Bond Future	174.95	174.9759	174.9530	174.9759	2,884.00
12/09/2023	2025 On 02-May-24			Bond Future	178.87	178.8918	178.8688	178.8918	0.00
12/09/2023	2025 On 01-August-24			Bond Future	181.02	181.0467	181.0237	181.0467	0.00
12/09/2023	2025 On 07-November-24			Bond Future	185.26	185.2877	185.2650	185.2877	0.00
12/09/2023	2029 On 02-November-23			Bond Future	124.95	124.9578	124.9503	124.9578	2,068.00
12/09/2023	2029 On 01-February-24			Bond Future	127.76	127.7673	127.7595	127.7673	728.00
12/09/2023	2029 On 02-May-24			Bond Future	129.25	129.2593	129.2517	129.2593	0.00
12/09/2023	2029 On 01-August-24			Bond Future	132.14	132.1456	132.1382	132.1456	0.00
12/09/2023	2029 On 07-November-24			Bond Future	133.83	133.8405	133.8335	133.8405	0.00
12/09/2023	2030 On 02-November-23			Bond Future	10.43	91.2998	91.1955	91.2998	87,447.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2030 On 02-November-23	10.81	Call	Bond Future	2159	2	2	2	0.00
12/09/2023	2030 On 02-November-23	10.80	Call	Bond Future	2129	2	2	2	0.00
12/09/2023	2030 On 02-November-23	10.82	Call	Bond Future	2190	2	2	2	0.00
12/09/2023	2030 On 02-November-23	9.57	Call	Bond Future	66	0	0	0	800.00
12/09/2023	2030 On 02-November-23	10.07	Call	Bond Future	465	1	0	1	800.00
12/09/2023	2030 On 02-November-23	11.57	Call	Bond Future	4756	5	5	5	0.00
12/09/2023	2030 On 02-November-23	10.39	Call	Bond Future	1041	1	1	1	500.00
12/09/2023	2030 On 02-November-23	11.43	Call	Bond Future	4249	4	4	4	0.00
12/09/2023	2030 On 02-November-23	9.89	Call	Bond Future	259	0	0	0	500.00
12/09/2023	2030 On 02-November-23	11.12	Call	Bond Future	3161	3	3	3	500.00
12/09/2023	2030 On 02-November-23	12.27	Call	Bond Future	7337	7	7	7	0.00
12/09/2023	2030 On 02-November-23	10.62	Call	Bond Future	1611	2	2	2	500.00
12/09/2023	2030 On 02-November-23	11.12	Put	Bond Future	329	0	0	0	0.00
12/09/2023	2030 On 02-November-23	12.27	Put	Bond Future	34	0	0	0	500.00
12/09/2023	2030 On 02-November-23	10.62	Put	Bond Future	818	1	1	1	0.00
12/09/2023	2030 On 02-November-23	10.39	Put	Bond Future	1207	1	1	1	0.00
12/09/2023	2030 On 02-November-23	11.43	Put	Bond Future	182	0	0	0	500.00
12/09/2023	2030 On 02-November-23	9.89	Put	Bond Future	2553	2	3	2	0.00
12/09/2023	2030 On 02-November-23	11.57	Put	Bond Future	138	0	0	0	800.00
12/09/2023	2030 On 02-November-23	10.07	Put	Bond Future	1986	2	2	2	0.00
12/09/2023	2030 On 02-November-23	9.57	Put	Bond Future	3757	4	4	4	0.00
12/09/2023	2030 On 02-November-23	10.82	Put	Bond Future	574	1	1	1	0.00
12/09/2023	2030 On 02-November-23	10.80	Put	Bond Future	595	1	1	1	0.00
12/09/2023	2030 On 02-November-23	10.81	Put	Bond Future	584	1	1	1	0.00
12/09/2023	2030 On 01-February-24			Bond Future	10.50	89.3245	89.2178	89.3245	0.00
12/09/2023	2030 On 01-February-24	10.07	Call	Bond Future	1228	1	1	1	400.00
12/09/2023	2030 On 01-February-24	12.10	Call	Bond Future	6584	7	7	7	0.00
12/09/2023	2030 On 01-February-24	9.57	Call	Bond Future	630	1	1	1	400.00
12/09/2023	2030 On 01-February-24	11.31	Call	Bond Future	4100	4	4	4	0.00
12/09/2023	2030 On 01-February-24	9.93	Call	Bond Future	1028	1	1	1	1,360.00
12/09/2023	2030 On 01-February-24	11.36	Call	Bond Future	4247	4	4	4	0.00
12/09/2023	2030 On 01-February-24	11.37	Call	Bond Future	4277	4	4	4	0.00
12/09/2023	2030 On 01-February-24	11.35	Call	Bond Future	4218	4	4	4	0.00
12/09/2023	2030 On 01-February-24	10.16	Call	Bond Future	1372	1	1	1	200.00
12/09/2023	2030 On 01-February-24	11.00	Call	Bond Future	3224	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2030 On 01-February-24	11.75	Call	Bond Future	5450	6	5	6	0.00
12/09/2023	2030 On 01-February-24	9.89	Call	Bond Future	977	1	1	1	500.00
12/09/2023	2030 On 01-February-24	10.39	Call	Bond Future	1789	2	2	2	500.00
12/09/2023	2030 On 01-February-24	11.86	Call	Bond Future	5802	6	6	6	0.00
12/09/2023	2030 On 01-February-24	11.85	Call	Bond Future	5770	6	6	6	0.00
12/09/2023	2030 On 01-February-24	10.00	Call	Bond Future	1123	1	1	1	500.00
12/09/2023	2030 On 01-February-24	11.85	Put	Bond Future	506	0	1	0	500.00
12/09/2023	2030 On 01-February-24	10.00	Put	Bond Future	3188	3	3	3	0.00
12/09/2023	2030 On 01-February-24	11.86	Put	Bond Future	501	0	1	0	500.00
12/09/2023	2030 On 01-February-24	10.39	Put	Bond Future	2245	2	2	2	0.00
12/09/2023	2030 On 01-February-24	9.89	Put	Bond Future	3503	3	4	3	0.00
12/09/2023	2030 On 01-February-24	11.75	Put	Bond Future	563	1	1	1	200.00
12/09/2023	2030 On 01-February-24	11.00	Put	Bond Future	1233	1	1	1	700.00
12/09/2023	2030 On 01-February-24	10.16	Put	Bond Future	2772	3	3	3	0.00
12/09/2023	2030 On 01-February-24	11.35	Put	Bond Future	860	1	1	1	0.00
12/09/2023	2030 On 01-February-24	11.37	Put	Bond Future	842	1	1	1	0.00
12/09/2023	2030 On 01-February-24	11.36	Put	Bond Future	851	1	1	1	0.00
12/09/2023	2030 On 01-February-24	11.31	Put	Bond Future	896	1	1	1	1,360.00
12/09/2023	2030 On 01-February-24	9.93	Put	Bond Future	3387	3	3	3	0.00
12/09/2023	2030 On 01-February-24	10.07	Put	Bond Future	3002	3	3	3	0.00
12/09/2023	2030 On 01-February-24	9.57	Put	Bond Future	4512	4	5	4	0.00
12/09/2023	2030 On 01-February-24	12.10	Put	Bond Future	387	0	0	0	400.00
12/09/2023	2030 On 02-May-24			Bond Future	10.59	91.3019	91.1930	91.3019	0.00
12/09/2023	2030 On 02-May-24	9.82	Call	Bond Future	1216	1	1	1	0.00
12/09/2023	2030 On 02-May-24	9.83	Call	Bond Future	1228	1	1	1	0.00
12/09/2023	2030 On 02-May-24	9.81	Call	Bond Future	1203	1	1	1	0.00
12/09/2023	2030 On 02-May-24	10.62	Call	Bond Future	2589	3	3	3	500.00
12/09/2023	2030 On 02-May-24	11.12	Call	Bond Future	3767	4	4	4	500.00
12/09/2023	2030 On 02-May-24	13.15	Call	Bond Future	9693	10	10	10	0.00
12/09/2023	2030 On 02-May-24	10.82	Call	Bond Future	3036	3	3	3	1,080.00
12/09/2023	2030 On 02-May-24	12.38	Call	Bond Future	7367	7	7	7	0.00
12/09/2023	2030 On 02-May-24	9.66	Call	Bond Future	1024	1	1	1	1,000.00
12/09/2023	2030 On 02-May-24	10.16	Call	Bond Future	1712	2	2	2	1,000.00
12/09/2023	2030 On 02-May-24	11.94	Call	Bond Future	6043	6	6	6	0.00
12/09/2023	2030 On 02-May-24	11.94	Put	Bond Future	926	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2030 On 02-May-24	10.16	Put	Bond Future	3411	3	3	3	0.00
12/09/2023	2030 On 02-May-24	9.66	Put	Bond Future	4760	5	5	5	0.00
12/09/2023	2030 On 02-May-24	12.38	Put	Bond Future	665	1	1	1	1,080.00
12/09/2023	2030 On 02-May-24	10.82	Put	Bond Future	2130	2	2	2	0.00
12/09/2023	2030 On 02-May-24	13.15	Put	Bond Future	306	0	0	0	500.00
12/09/2023	2030 On 02-May-24	11.12	Put	Bond Future	1708	2	2	2	0.00
12/09/2023	2030 On 02-May-24	10.62	Put	Bond Future	2463	2	2	2	0.00
12/09/2023	2030 On 02-May-24	9.81	Put	Bond Future	4322	4	4	4	0.00
12/09/2023	2030 On 02-May-24	9.83	Put	Bond Future	4266	4	4	4	0.00
12/09/2023	2030 On 02-May-24	9.82	Put	Bond Future	4294	4	4	4	0.00
12/09/2023	2030 On 01-August-24			Bond Future	10.68	89.3135	89.2025	89.3135	0.00
12/09/2023	2030 On 01-August-24	10.38	Call	Bond Future	2225	2	2	2	0.00
12/09/2023	2030 On 01-August-24	10.39	Call	Bond Future	2242	2	2	2	0.00
12/09/2023	2030 On 01-August-24	10.37	Call	Bond Future	2206	2	2	2	0.00
12/09/2023	2030 On 01-August-24	10.37	Put	Bond Future	3405	3	3	3	0.00
12/09/2023	2030 On 01-August-24	10.39	Put	Bond Future	3364	3	3	3	0.00
12/09/2023	2030 On 01-August-24	10.38	Put	Bond Future	3384	3	3	3	0.00
12/09/2023	2030 On 07-November-24			Bond Future	10.81	91.3791	91.2659	91.3791	0.00
12/09/2023	2030 On 07-November-24	10.75	Call	Bond Future	2980	3	3	3	0.00
12/09/2023	2030 On 07-November-24	10.74	Call	Bond Future	2960	3	3	3	0.00
12/09/2023	2030 On 07-November-24	10.76	Call	Bond Future	3000	3	3	3	0.00
12/09/2023	2030 On 07-November-24	10.76	Put	Bond Future	3165	3	3	3	0.00
12/09/2023	2030 On 07-November-24	10.74	Put	Bond Future	3198	3	3	3	0.00
12/09/2023	2030 On 07-November-24	10.75	Put	Bond Future	3181	3	3	3	0.00
12/09/2023	2032 On 02-November-23			Bond Future	11.36	84.4222	84.3065	84.4222	172,096.00
12/09/2023	2032 On 02-November-23	11.23	Call	Bond Future	1053	1	1	1	0.00
12/09/2023	2032 On 02-November-23	11.24	Call	Bond Future	1077	1	1	1	0.00
12/09/2023	2032 On 02-November-23	11.22	Call	Bond Future	1030	1	1	1	0.00
12/09/2023	2032 On 02-November-23	10.85	Call	Bond Future	376	0	0	0	10,000.00
12/09/2023	2032 On 02-November-23	10.35	Call	Bond Future	40	0	0	0	7,750.00
12/09/2023	2032 On 02-November-23	10.58	Call	Bond Future	132	0	0	0	500.00
12/09/2023	2032 On 02-November-23	11.60	Call	Bond Future	2070	2	2	2	0.00
12/09/2023	2032 On 02-November-23	11.78	Call	Bond Future	2662	3	3	3	0.00
12/09/2023	2032 On 02-November-23	11.28	Call	Bond Future	1172	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2032 On 02-November-23	10.71	Call	Bond Future	227	0	0	0	500.00
12/09/2023	2032 On 02-November-23	11.50	Call	Bond Future	1766	2	2	2	0.00
12/09/2023	2032 On 02-November-23	11.00	Call	Bond Future	595	1	1	1	0.00
12/09/2023	2032 On 02-November-23	11.90	Call	Bond Future	3083	3	3	3	0.00
12/09/2023	2032 On 02-November-23	11.09	Call	Bond Future	757	1	1	1	500.00
12/09/2023	2032 On 02-November-23	12.26	Call	Bond Future	4436	5	4	5	0.00
12/09/2023	2032 On 02-November-23	10.59	Call	Bond Future	138	0	0	0	500.00
12/09/2023	2032 On 02-November-23	11.09	Put	Bond Future	2027	2	2	2	0.00
12/09/2023	2032 On 02-November-23	12.26	Put	Bond Future	302	0	0	0	500.00
12/09/2023	2032 On 02-November-23	10.59	Put	Bond Future	3865	4	4	4	0.00
12/09/2023	2032 On 02-November-23	11.00	Put	Bond Future	2301	2	2	2	500.00
12/09/2023	2032 On 02-November-23	10.58	Put	Bond Future	3909	4	4	4	0.00
12/09/2023	2032 On 02-November-23	11.50	Put	Bond Future	1089	1	1	1	500.00
12/09/2023	2032 On 02-November-23	11.28	Put	Bond Future	1532	1	2	1	500.00
12/09/2023	2032 On 02-November-23	10.71	Put	Bond Future	3355	3	3	3	0.00
12/09/2023	2032 On 02-November-23	11.78	Put	Bond Future	689	1	1	1	500.00
12/09/2023	2032 On 02-November-23	11.60	Put	Bond Future	926	1	1	1	15,500.00
12/09/2023	2032 On 02-November-23	10.35	Put	Bond Future	4979	5	5	5	0.00
12/09/2023	2032 On 02-November-23	10.85	Put	Bond Future	2813	3	3	3	0.00
12/09/2023	2032 On 02-November-23	11.22	Put	Bond Future	1677	2	2	2	0.00
12/09/2023	2032 On 02-November-23	11.24	Put	Bond Future	1627	2	2	2	0.00
12/09/2023	2032 On 02-November-23	11.23	Put	Bond Future	1652	2	2	2	0.00
12/09/2023	2032 On 02-November-23	11.90	Put	Bond Future	562	1	1	1	0.00
12/09/2023	2032 On 01-February-24			Bond Future	11.46	86.2998	86.1815	86.2998	0.00
12/09/2023	2032 On 01-February-24	10.01	Call	Bond Future	376	0	0	0	1,200.00
12/09/2023	2032 On 01-February-24	10.76	Call	Bond Future	1076	1	1	1	1,200.00
12/09/2023	2032 On 01-February-24	12.62	Call	Bond Future	5975	6	6	6	0.00
12/09/2023	2032 On 01-February-24	11.84	Call	Bond Future	3465	4	3	4	0.00
12/09/2023	2032 On 01-February-24	11.83	Call	Bond Future	3436	4	3	4	0.00
12/09/2023	2032 On 01-February-24	11.85	Call	Bond Future	3494	4	3	4	0.00
12/09/2023	2032 On 01-February-24	10.59	Call	Bond Future	849	1	1	1	500.00
12/09/2023	2032 On 01-February-24	11.09	Call	Bond Future	1628	2	2	2	500.00
12/09/2023	2032 On 01-February-24	12.73	Call	Bond Future	6358	6	6	6	0.00
12/09/2023	2032 On 01-February-24	10.78	Call	Bond Future	1105	1	1	1	200.00
12/09/2023	2032 On 01-February-24	11.75	Call	Bond Future	3208	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2032 On 01-February-24	12.50	Call	Bond Future	5564	6	6	6	0.00
12/09/2023	2032 On 01-February-24	12.50	Put	Bond Future	924	1	1	1	200.00
12/09/2023	2032 On 01-February-24	11.75	Put	Bond Future	1872	2	2	2	200.00
12/09/2023	2032 On 01-February-24	10.78	Put	Bond Future	4316	4	4	4	0.00
12/09/2023	2032 On 01-February-24	12.73	Put	Bond Future	741	1	1	1	500.00
12/09/2023	2032 On 01-February-24	11.09	Put	Bond Future	3351	3	3	3	0.00
12/09/2023	2032 On 01-February-24	10.59	Put	Bond Future	4989	5	5	5	0.00
12/09/2023	2032 On 01-February-24	11.85	Put	Bond Future	1707	2	2	2	0.00
12/09/2023	2032 On 01-February-24	11.83	Put	Bond Future	1739	2	2	2	0.00
12/09/2023	2032 On 01-February-24	11.84	Put	Bond Future	1723	2	2	2	0.00
12/09/2023	2032 On 01-February-24	12.62	Put	Bond Future	824	1	1	1	1,200.00
12/09/2023	2032 On 01-February-24	10.76	Put	Bond Future	4384	4	4	4	0.00
12/09/2023	2032 On 01-February-24	10.01	Put	Bond Future	7432	7	7	7	0.00
12/09/2023	2032 On 02-May-24			Bond Future	11.57	84.0486	83.9279	84.0486	0.00
12/09/2023	2032 On 02-May-24	10.55	Call	Bond Future	1183	1	1	1	0.00
12/09/2023	2032 On 02-May-24	10.54	Call	Bond Future	1170	1	1	1	0.00
12/09/2023	2032 On 02-May-24	10.56	Call	Bond Future	1196	1	1	1	0.00
12/09/2023	2032 On 02-May-24	10.36	Call	Bond Future	974	1	1	1	1,000.00
12/09/2023	2032 On 02-May-24	10.86	Call	Bond Future	1634	2	2	2	1,000.00
12/09/2023	2032 On 02-May-24	12.90	Call	Bond Future	6961	7	7	7	0.00
12/09/2023	2032 On 02-May-24	10.59	Call	Bond Future	1236	1	1	1	500.00
12/09/2023	2032 On 02-May-24	11.09	Call	Bond Future	2038	2	2	2	500.00
12/09/2023	2032 On 02-May-24	13.18	Call	Bond Future	7883	8	8	8	0.00
12/09/2023	2032 On 02-May-24	11.35	Call	Bond Future	2573	3	3	3	1,550.00
12/09/2023	2032 On 02-May-24	13.35	Call	Bond Future	8451	9	8	9	0.00
12/09/2023	2032 On 02-May-24	10.65	Call	Bond Future	1318	1	1	1	1,550.00
12/09/2023	2032 On 02-May-24	13.35	Put	Bond Future	898	1	1	1	1,550.00
12/09/2023	2032 On 02-May-24	11.35	Put	Bond Future	3568	4	4	4	0.00
12/09/2023	2032 On 02-May-24	10.65	Put	Bond Future	5601	6	6	6	0.00
12/09/2023	2032 On 02-May-24	13.18	Put	Bond Future	1011	1	1	1	500.00
12/09/2023	2032 On 02-May-24	11.09	Put	Bond Future	4235	4	4	4	0.00
12/09/2023	2032 On 02-May-24	10.59	Put	Bond Future	5808	6	6	6	0.00
12/09/2023	2032 On 02-May-24	12.90	Put	Bond Future	1229	1	1	1	1,000.00
12/09/2023	2032 On 02-May-24	10.86	Put	Bond Future	4913	5	5	5	0.00
12/09/2023	2032 On 02-May-24	10.36	Put	Bond Future	6668	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2032 On 02-May-24	10.56	Put	Bond Future	5913	6	6	6	0.00
12/09/2023	2032 On 02-May-24	10.54	Put	Bond Future	5984	6	6	6	0.00
12/09/2023	2032 On 02-May-24	10.55	Put	Bond Future	5949	6	6	6	0.00
12/09/2023	2032 On 01-August-24			Bond Future	11.69	85.9049	85.7817	85.9049	0.00
12/09/2023	2032 On 01-August-24	11.14	Call	Bond Future	2210	2	2	2	0.00
12/09/2023	2032 On 01-August-24	11.13	Call	Bond Future	2193	2	2	2	0.00
12/09/2023	2032 On 01-August-24	11.15	Call	Bond Future	2229	2	2	2	0.00
12/09/2023	2032 On 01-August-24	11.15	Put	Bond Future	4640	5	5	5	0.00
12/09/2023	2032 On 01-August-24	11.13	Put	Bond Future	4695	5	5	5	0.00
12/09/2023	2032 On 01-August-24	11.14	Put	Bond Future	4667	5	5	5	0.00
12/09/2023	2032 On 07-November-24			Bond Future	11.84	83.7259	83.6003	83.7259	0.00
12/09/2023	2032 On 07-November-24	11.48	Call	Bond Future	2954	3	3	3	0.00
12/09/2023	2032 On 07-November-24	11.49	Call	Bond Future	2974	3	3	3	0.00
12/09/2023	2032 On 07-November-24	11.47	Call	Bond Future	2934	3	3	3	0.00
12/09/2023	2032 On 07-November-24	11.47	Put	Bond Future	4538	4	5	4	0.00
12/09/2023	2032 On 07-November-24	11.49	Put	Bond Future	4491	4	4	4	0.00
12/09/2023	2032 On 07-November-24	11.48	Put	Bond Future	4514	4	5	4	0.00
12/09/2023	2033 On 02-November-23			Bond Future	117.27	117.8211	117.2748	117.8211	2,258.00
12/09/2023	2033 On 01-February-24			Bond Future	119.91	120.4701	119.9115	120.4701	5,737.00
12/09/2023	2033 On 02-May-24			Bond Future	121.13	121.7038	121.1329	121.7038	0.00
12/09/2023	2033 On 01-August-24			Bond Future	123.84	124.4215	123.8383	124.4215	0.00
12/09/2023	2033 On 07-November-24			Bond Future	125.24	125.8367	125.2403	125.8367	0.00
12/09/2023	2037 On 02-November-23			Bond Future	12.40	77.3073	77.1811	77.3073	68,979.00
12/09/2023	2037 On 02-November-23	11.56	Call	Bond Future	238	0	0	0	0.00
12/09/2023	2037 On 02-November-23	11.55	Call	Bond Future	231	0	0	0	0.00
12/09/2023	2037 On 02-November-23	11.57	Call	Bond Future	245	0	0	0	0.00
12/09/2023	2037 On 02-November-23	13.89	Call	Bond Future	7299	7	7	7	0.00
12/09/2023	2037 On 02-November-23	12.52	Call	Bond Future	2006	2	2	2	731.00
12/09/2023	2037 On 02-November-23	12.02	Call	Bond Future	802	1	1	1	731.00
12/09/2023	2037 On 02-November-23	12.02	Put	Bond Future	2843	3	3	3	0.00
12/09/2023	2037 On 02-November-23	13.89	Put	Bond Future	129	0	0	0	731.00
12/09/2023	2037 On 02-November-23	12.52	Put	Bond Future	1410	1	1	1	0.00
12/09/2023	2037 On 02-November-23	11.57	Put	Bond Future	4778	5	5	5	0.00
12/09/2023	2037 On 02-November-23	11.55	Put	Bond Future	4877	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2037 On 02-November-23	11.56	Put	Bond Future	4827	5	5	5	0.00
12/09/2023	2037 On 01-February-24			Bond Future	12.52	74.7704	74.6414	74.7704	76,958.00
12/09/2023	2037 On 01-February-24	12.32	Call	Bond Future	2255	2	2	2	0.00
12/09/2023	2037 On 01-February-24	12.33	Call	Bond Future	2280	2	2	2	0.00
12/09/2023	2037 On 01-February-24	12.31	Call	Bond Future	2230	2	2	2	0.00
12/09/2023	2037 On 01-February-24	13.93	Call	Bond Future	7513	8	8	8	0.00
12/09/2023	2037 On 01-February-24	12.93	Call	Bond Future	4001	4	4	4	0.00
12/09/2023	2037 On 01-February-24	12.09	Call	Bond Future	1726	2	2	2	2,500.00
12/09/2023	2037 On 01-February-24	12.93	Put	Bond Future	1969	2	2	2	2,500.00
12/09/2023	2037 On 01-February-24	12.09	Put	Bond Future	3995	4	4	4	0.00
12/09/2023	2037 On 01-February-24	13.93	Put	Bond Future	812	1	1	1	2,500.00
12/09/2023	2037 On 01-February-24	12.31	Put	Bond Future	3337	3	3	3	0.00
12/09/2023	2037 On 01-February-24	12.33	Put	Bond Future	3282	3	3	3	0.00
12/09/2023	2037 On 01-February-24	12.32	Put	Bond Future	3310	3	3	3	0.00
12/09/2023	2037 On 02-May-24			Bond Future	12.65	76.4253	76.2936	76.4253	0.00
12/09/2023	2037 On 02-May-24	11.44	Call	Bond Future	1104	1	1	1	0.00
12/09/2023	2037 On 02-May-24	11.45	Call	Bond Future	1116	1	1	1	0.00
12/09/2023	2037 On 02-May-24	11.43	Call	Bond Future	1092	1	1	1	0.00
12/09/2023	2037 On 02-May-24	11.43	Put	Bond Future	7625	8	8	8	0.00
12/09/2023	2037 On 02-May-24	11.45	Put	Bond Future	7535	7	8	7	0.00
12/09/2023	2037 On 02-May-24	11.44	Put	Bond Future	7580	7	8	7	0.00
12/09/2023	2037 On 01-August-24			Bond Future	12.79	73.8574	73.7230	73.8574	0.00
12/09/2023	2037 On 01-August-24	12.10	Call	Bond Future	2476	3	2	3	0.00
12/09/2023	2037 On 01-August-24	12.11	Call	Bond Future	2495	3	2	3	0.00
12/09/2023	2037 On 01-August-24	12.09	Call	Bond Future	2456	3	2	3	0.00
12/09/2023	2037 On 01-August-24	12.09	Put	Bond Future	6033	6	6	6	0.00
12/09/2023	2037 On 01-August-24	12.11	Put	Bond Future	5966	6	6	6	0.00
12/09/2023	2037 On 01-August-24	12.10	Put	Bond Future	5999	6	6	6	0.00
12/09/2023	2037 On 07-November-24			Bond Future	12.95	75.5638	75.4265	75.5638	0.00
12/09/2023	2037 On 07-November-24	12.58	Call	Bond Future	3534	4	4	4	0.00
12/09/2023	2037 On 07-November-24	12.57	Call	Bond Future	3511	4	4	4	0.00
12/09/2023	2037 On 07-November-24	12.59	Call	Bond Future	3558	4	4	4	0.00
12/09/2023	2037 On 07-November-24	12.59	Put	Bond Future	5324	5	5	5	0.00
12/09/2023	2037 On 07-November-24	12.57	Put	Bond Future	5378	5	5	5	0.00
12/09/2023	2037 On 07-November-24	12.58	Put	Bond Future	5351	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2038 On 02-November-23			Bond Future	126.26	126.5609	126.2642	126.5609	4,695.00
12/09/2023	2038 On 01-February-24			Bond Future	127.08	127.3874	127.0841	127.3874	0.00
12/09/2023	2038 On 02-May-24			Bond Future	129.93	130.2381	129.9282	130.2381	0.00
12/09/2023	2038 On 01-August-24			Bond Future	130.76	131.0761	130.7597	131.0761	0.00
12/09/2023	2038 On 07-November-24			Bond Future	133.82	134.1450	133.8218	134.1450	0.00
12/09/2023	2040 On 02-November-23			Bond Future	12.67	77.4311	77.3828	77.4311	41,938.00
12/09/2023	2040 On 02-November-23	11.59	Call	Bond Future	118	0	0	0	0.00
12/09/2023	2040 On 02-November-23	11.60	Call	Bond Future	123	0	0	0	0.00
12/09/2023	2040 On 02-November-23	11.58	Call	Bond Future	114	0	0	0	0.00
12/09/2023	2040 On 02-November-23	11.50	Call	Bond Future	84	0	0	0	875.00
12/09/2023	2040 On 02-November-23	12.10	Call	Bond Future	559	1	1	1	875.00
12/09/2023	2040 On 02-November-23	12.97	Call	Bond Future	2749	3	3	3	0.00
12/09/2023	2040 On 02-November-23	12.60	Call	Bond Future	1592	2	2	2	128.00
12/09/2023	2040 On 02-November-23	13.64	Call	Bond Future	5389	5	5	5	0.00
12/09/2023	2040 On 02-November-23	11.80	Call	Bond Future	241	0	0	0	128.00
12/09/2023	2040 On 02-November-23	12.60	Put	Bond Future	1957	2	2	2	0.00
12/09/2023	2040 On 02-November-23	11.80	Put	Bond Future	5209	5	5	5	0.00
12/09/2023	2040 On 02-November-23	13.64	Put	Bond Future	368	0	0	0	128.00
12/09/2023	2040 On 02-November-23	12.97	Put	Bond Future	1124	1	1	1	875.00
12/09/2023	2040 On 02-November-23	12.10	Put	Bond Future	3751	4	4	4	0.00
12/09/2023	2040 On 02-November-23	11.50	Put	Bond Future	6893	7	7	7	0.00
12/09/2023	2040 On 02-November-23	11.58	Put	Bond Future	6425	6	6	6	0.00
12/09/2023	2040 On 02-November-23	11.60	Put	Bond Future	6310	6	6	6	0.00
12/09/2023	2040 On 02-November-23	11.59	Put	Bond Future	6368	6	6	6	0.00
12/09/2023	2040 On 01-February-24			Bond Future	12.79	74.6466	74.5973	74.6466	94,218.00
12/09/2023	2040 On 01-February-24	12.34	Call	Bond Future	1806	2	2	2	0.00
12/09/2023	2040 On 01-February-24	12.33	Call	Bond Future	1784	2	2	2	0.00
12/09/2023	2040 On 01-February-24	12.35	Call	Bond Future	1829	2	2	2	0.00
12/09/2023	2040 On 01-February-24	12.35	Put	Bond Future	4245	4	4	4	0.00
12/09/2023	2040 On 01-February-24	12.33	Put	Bond Future	4313	4	4	4	0.00
12/09/2023	2040 On 01-February-24	12.34	Put	Bond Future	4279	4	4	4	0.00
12/09/2023	2040 On 02-May-24			Bond Future	12.92	76.2987	76.2484	76.2987	0.00
12/09/2023	2040 On 02-May-24	11.61	Call	Bond Future	1060	1	1	1	0.00
12/09/2023	2040 On 02-May-24	11.60	Call	Bond Future	1048	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2040 On 02-May-24	11.62	Call	Bond Future	1072	1	1	1	0.00
12/09/2023	2040 On 02-May-24	11.62	Put	Bond Future	8456	8	8	8	0.00
12/09/2023	2040 On 02-May-24	11.60	Put	Bond Future	8555	9	9	9	0.00
12/09/2023	2040 On 02-May-24	11.61	Put	Bond Future	8505	8	9	8	0.00
12/09/2023	2040 On 01-August-24			Bond Future	13.06	73.4776	73.4263	73.4776	0.00
12/09/2023	2040 On 01-August-24	12.33	Call	Bond Future	2515	3	3	3	0.00
12/09/2023	2040 On 01-August-24	12.32	Call	Bond Future	2495	3	2	3	0.00
12/09/2023	2040 On 01-August-24	12.34	Call	Bond Future	2536	3	3	3	0.00
12/09/2023	2040 On 01-August-24	12.34	Put	Bond Future	6424	6	6	6	0.00
12/09/2023	2040 On 01-August-24	12.32	Put	Bond Future	6495	6	6	6	0.00
12/09/2023	2040 On 01-August-24	12.33	Put	Bond Future	6460	6	6	6	0.00
12/09/2023	2040 On 07-November-24			Bond Future	13.22	75.1745	75.1224	75.1745	0.00
12/09/2023	2040 On 07-November-24	12.85	Call	Bond Future	3697	4	4	4	0.00
12/09/2023	2040 On 07-November-24	12.86	Call	Bond Future	3721	4	4	4	0.00
12/09/2023	2040 On 07-November-24	12.84	Call	Bond Future	3673	4	4	4	0.00
12/09/2023	2040 On 07-November-24	12.84	Put	Bond Future	5654	6	6	6	0.00
12/09/2023	2040 On 07-November-24	12.86	Put	Bond Future	5597	6	6	6	0.00
12/09/2023	2040 On 07-November-24	12.85	Put	Bond Future	5625	6	6	6	0.00
12/09/2023	2044 On 02-November-23			Bond Future	12.75	73.5429	73.4946	73.5429	52,923.00
12/09/2023	2044 On 02-November-23	11.56	Call	Bond Future	77	0	0	0	0.00
12/09/2023	2044 On 02-November-23	11.55	Call	Bond Future	74	0	0	0	0.00
12/09/2023	2044 On 02-November-23	11.57	Call	Bond Future	79	0	0	0	0.00
12/09/2023	2044 On 02-November-23	12.75	Call	Bond Future	1736	2	2	2	0.00
12/09/2023	2044 On 02-November-23	13.00	Call	Bond Future	2516	3	3	3	0.00
12/09/2023	2044 On 02-November-23	12.00	Call	Bond Future	325	0	0	0	5,860.00
12/09/2023	2044 On 02-November-23	12.00	Put	Bond Future	4633	5	5	5	0.00
12/09/2023	2044 On 02-November-23	13.00	Put	Bond Future	1206	1	1	1	6,375.00
12/09/2023	2044 On 02-November-23	12.75	Put	Bond Future	1763	2	2	2	5,860.00
12/09/2023	2044 On 02-November-23	11.57	Put	Bond Future	7039	7	7	7	0.00
12/09/2023	2044 On 02-November-23	11.55	Put	Bond Future	7161	7	7	7	0.00
12/09/2023	2044 On 02-November-23	11.56	Put	Bond Future	7100	7	7	7	0.00
12/09/2023	2044 On 01-February-24			Bond Future	12.88	70.7972	70.7478	70.7972	31,827.00
12/09/2023	2044 On 01-February-24	12.28	Call	Bond Future	1533	2	2	2	0.00
12/09/2023	2044 On 01-February-24	12.29	Call	Bond Future	1554	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2044 On 01-February-24	12.27	Call	Bond Future	1513	2	2	2	0.00
12/09/2023	2044 On 01-February-24	12.27	Put	Bond Future	4874	5	5	5	0.00
12/09/2023	2044 On 01-February-24	12.29	Put	Bond Future	4799	5	5	5	0.00
12/09/2023	2044 On 01-February-24	12.28	Put	Bond Future	4836	5	5	5	0.00
12/09/2023	2044 On 02-May-24			Bond Future	13.00	72.3640	72.3137	72.3640	0.00
12/09/2023	2044 On 02-May-24	11.66	Call	Bond Future	1035	1	1	1	0.00
12/09/2023	2044 On 02-May-24	11.67	Call	Bond Future	1047	1	1	1	0.00
12/09/2023	2044 On 02-May-24	11.65	Call	Bond Future	1024	1	1	1	0.00
12/09/2023	2044 On 02-May-24	11.65	Put	Bond Future	8783	9	9	9	0.00
12/09/2023	2044 On 02-May-24	11.67	Put	Bond Future	8681	9	9	9	0.00
12/09/2023	2044 On 02-May-24	11.66	Put	Bond Future	8732	9	9	9	0.00
12/09/2023	2044 On 01-August-24			Bond Future	13.14	69.5811	69.5299	69.5811	0.00
12/09/2023	2044 On 01-August-24	12.29	Call	Bond Future	2325	2	2	2	0.00
12/09/2023	2044 On 01-August-24	12.30	Call	Bond Future	2345	2	2	2	0.00
12/09/2023	2044 On 01-August-24	12.28	Call	Bond Future	2306	2	2	2	0.00
12/09/2023	2044 On 01-August-24	12.28	Put	Bond Future	6988	7	7	7	0.00
12/09/2023	2044 On 01-August-24	12.30	Put	Bond Future	6912	7	7	7	0.00
12/09/2023	2044 On 01-August-24	12.29	Put	Bond Future	6950	7	7	7	0.00
12/09/2023	2044 On 07-November-24			Bond Future	13.29	71.1878	71.1357	71.1878	0.00
12/09/2023	2044 On 07-November-24	12.91	Call	Bond Future	3731	4	4	4	0.00
12/09/2023	2044 On 07-November-24	12.90	Call	Bond Future	3706	4	4	4	0.00
12/09/2023	2044 On 07-November-24	12.92	Call	Bond Future	3755	4	4	4	0.00
12/09/2023	2044 On 07-November-24	12.92	Put	Bond Future	5693	6	6	6	0.00
12/09/2023	2044 On 07-November-24	12.90	Put	Bond Future	5751	6	6	6	0.00
12/09/2023	2044 On 07-November-24	12.91	Put	Bond Future	5722	6	6	6	0.00
12/09/2023	2046 On 02-November-23			Bond Future	109.14	109.1479	109.1436	109.1479	16,148.00
12/09/2023	2046 On 01-February-24			Bond Future	111.60	111.6020	111.5973	111.6020	0.00
12/09/2023	2046 On 02-May-24			Bond Future	111.95	111.9504	111.9463	111.9504	0.00
12/09/2023	2046 On 01-August-24			Bond Future	114.45	114.4499	114.4457	114.4499	0.00
12/09/2023	2046 On 07-November-24			Bond Future	114.92	114.9280	114.9244	114.9280	0.00
12/09/2023	2050 On 02-November-23			Bond Future	110.50	110.4087	110.4980	110.4087	14,039.00
12/09/2023	2050 On 01-February-24			Bond Future	110.73	110.6414	110.7327	110.6414	0.00
12/09/2023	2050 On 02-May-24			Bond Future	113.21	113.1174	113.2111	113.1174	0.00
12/09/2023	2050 On 01-August-24			Bond Future	113.43	113.3359	113.4320	113.3359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	2050 On 07-November-24			Bond Future	116.09	115.9893	116.0880	115.9893	0.00
12/09/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	AL37 On 02-November-23			Index Future	907.65	908.5160	907.6510	908.5160	0.00
12/09/2023	AL37 On 01-February-24			Index Future	927.84	928.7210	927.8350	928.7210	0.00
12/09/2023	AL37 On 02-May-24			Index Future	948.39	949.2970	948.3940	949.2970	0.00
12/09/2023	AL37 On 01-August-24			Index Future	969.37	970.2950	969.3740	970.2950	0.00
12/09/2023	AL37 On 07-November-24			Index Future	991.89	992.8300	991.8920	992.8300	0.00
12/09/2023	AL7T On 02-November-23			Index Future	1023.18	1024.6000	1023.1770	1024.6000	0.00
12/09/2023	AL7T On 01-February-24			Index Future	1045.93	1047.3860	1045.9310	1047.3860	0.00
12/09/2023	AL7T On 02-May-24			Index Future	1069.11	1070.5920	1069.1070	1070.5920	0.00
12/09/2023	AL7T On 01-August-24			Index Future	1092.76	1094.2730	1092.7570	1094.2730	0.00
12/09/2023	AL7T On 07-November-24			Index Future	1118.14	1119.6870	1118.1410	1119.6870	0.00
12/09/2023	ALBI On 02-November-23			Index Future	894.13	895.1200	894.1340	895.1200	107.00
12/09/2023	ALBI On 01-February-24			Index Future	914.02	915.0270	914.0190	915.0270	0.00
12/09/2023	ALBI On 02-May-24			Index Future	934.27	935.3000	934.2710	935.3000	0.00
12/09/2023	ALBI On 01-August-24			Index Future	954.94	955.9880	954.9390	955.9880	0.00
12/09/2023	ALBI On 07-November-24			Index Future	977.12	978.1910	977.1220	978.1910	0.00
12/09/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/09/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
12/09/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
12/09/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	ES33 On 02-November-23			Bond Future	12.91	71.4609	71.3572	71.4609	0.00
12/09/2023	ES33 On 01-February-24			Bond Future	13.07	73.0676	72.9616	73.0676	0.00
12/09/2023	ES33 On 02-May-24			Bond Future	13.23	70.9034	70.7952	70.9034	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	ES33 On 01-August-24			Bond Future	13.40	72.4853	72.3748	72.4853	0.00
12/09/2023	ES33 On 07-November-24			Bond Future	13.62	70.3764	70.2637	70.3764	0.00
12/09/2023	ES42 On 02-November-23			Bond Future	13.42	67.0968	66.9800	67.0968	0.00
12/09/2023	ES42 On 01-February-24			Bond Future	13.56	68.6054	68.4861	68.6054	0.00
12/09/2023	ES42 On 02-May-24			Bond Future	13.71	65.8779	65.7560	65.8779	0.00
12/09/2023	ES42 On 01-August-24			Bond Future	13.87	67.3462	67.2218	67.3462	0.00
12/09/2023	ES42 On 07-November-24			Bond Future	14.07	64.6508	64.5237	64.6508	0.00
12/09/2023	GOVI On 02-November-23			GOVI	881.40	882.3600	881.4030	882.3600	819.00
12/09/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-November-23	885.80	Put	GOVI	43970	3	4	3	0.00
12/09/2023	GOVI On 02-November-23	885.82	Put	GOVI	44170	3	4	3	0.00
12/09/2023	GOVI On 02-November-23	885.81	Put	GOVI	44070	3	4	3	0.00
12/09/2023	GOVI On 01-February-24			GOVI	901.00	901.9830	901.0040	901.9830	0.00
12/09/2023	GOVI On 01-February-24	879.99	Call	GOVI	210140	22	21	22	0.00
12/09/2023	GOVI On 01-February-24	880.00	Call	GOVI	210040	22	21	22	0.00
12/09/2023	GOVI On 01-February-24	879.98	Call	GOVI	210240	22	21	22	0.00
12/09/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-May-24			GOVI	920.97	921.9670	920.9680	921.9670	0.00
12/09/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 02-May-24	950.97	Put	GOVI	300020	29	30	29	0.00
12/09/2023	GOVI On 02-May-24	950.99	Put	GOVI	300220	29	30	29	0.00
12/09/2023	GOVI On 02-May-24	950.98	Put	GOVI	300120	29	30	29	0.00
12/09/2023	GOVI On 01-August-24			GOVI	941.34	942.3600	941.3420	942.3600	0.00
12/09/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 01-August-24	943.37	Put	GOVI	20280	1	2	1	0.00
12/09/2023	GOVI On 01-August-24	943.39	Put	GOVI	20480	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	GOVI On 01-August-24	943.38	Put	GOVI	20380	1	2	1	0.00
12/09/2023	GOVI On 07-November-24			GOVI	963.21	964.2470	963.2080	964.2470	0.00
12/09/2023	GOVI On 07-November-24	948.80	Call	GOVI	144080	15	14	15	0.00
12/09/2023	GOVI On 07-November-24	948.78	Call	GOVI	144280	15	14	15	0.00
12/09/2023	GOVI On 07-November-24	948.79	Call	GOVI	144180	15	14	15	0.00
12/09/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
12/09/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
12/09/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2023	IGOV On 02-November-23			Index Future	329.60	330.0390	329.5950	330.0390	475.00
12/09/2023	IGOV On 01-February-24			Index Future	337.01	337.4590	337.0050	337.4590	0.00
12/09/2023	IGOV On 02-May-24			Index Future	344.55	345.0150	344.5510	345.0150	0.00
12/09/2023	IGOV On 01-August-24			Index Future	352.25	352.7230	352.2490	352.7230	0.00
12/09/2023	IGOV On 07-November-24			Index Future	360.51	360.9950	360.5120	360.9950	0.00
12/09/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/09/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/09/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/09/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/09/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/09/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/09/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/09/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/09/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/09/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/09/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/09/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/09/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/09/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
12/09/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
12/09/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.33	91.6800	91.6700	91.6800	0.00
12/09/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
12/09/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
12/09/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.36	91.6700	91.6400	91.6700	0.00
12/09/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6800	91.6500	91.6800	0.00
12/09/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.14	91.9100	91.8600	91.9100	0.00
12/09/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.01	92.0500	91.9900	92.0500	0.00
12/09/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.86	92.2100	92.1400	92.2100	0.00
12/09/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.80	92.2700	92.2000	92.2700	0.00
12/09/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.77	92.3000	92.2300	92.3000	0.00
12/09/2023	R035 On 02-November-23			Bond Future	12.06	82.3713	82.2444	82.3713	181,860.00
12/09/2023	R035 On 02-November-23	11.70	Call	Bond Future	815	1	1	1	6,500.00
12/09/2023	R035 On 02-November-23	11.42	Call	Bond Future	406	0	0	0	0.00
12/09/2023	R035 On 02-November-23	11.43	Call	Bond Future	417	0	0	0	0.00
12/09/2023	R035 On 02-November-23	11.41	Call	Bond Future	395	0	0	0	0.00
12/09/2023	R035 On 02-November-23	10.62	Call	Bond Future	26	0	0	0	400.00
12/09/2023	R035 On 02-November-23	11.12	Call	Bond Future	163	0	0	0	400.00
12/09/2023	R035 On 02-November-23	12.85	Call	Bond Future	4419	5	4	5	0.00
12/09/2023	R035 On 02-November-23	11.74	Call	Bond Future	889	1	1	1	731.00
12/09/2023	R035 On 02-November-23	13.59	Call	Bond Future	7571	8	8	8	0.00
12/09/2023	R035 On 02-November-23	12.24	Call	Bond Future	2173	2	2	2	731.00
12/09/2023	R035 On 02-November-23	11.74	Put	Bond Future	2593	3	3	3	0.00
12/09/2023	R035 On 02-November-23	13.59	Put	Bond Future	105	0	0	0	731.00
12/09/2023	R035 On 02-November-23	12.24	Put	Bond Future	1244	1	1	1	0.00
12/09/2023	R035 On 02-November-23	12.85	Put	Bond Future	437	0	0	0	400.00
12/09/2023	R035 On 02-November-23	11.12	Put	Bond Future	5304	5	5	5	0.00
12/09/2023	R035 On 02-November-23	10.62	Put	Bond Future	8088	8	8	8	0.00
12/09/2023	R035 On 02-November-23	11.41	Put	Bond Future	3904	4	4	4	0.00
12/09/2023	R035 On 02-November-23	11.43	Put	Bond Future	3815	4	4	4	0.00
12/09/2023	R035 On 02-November-23	11.42	Put	Bond Future	3859	4	4	4	0.00
12/09/2023	R035 On 02-November-23	11.70	Put	Bond Future	2734	3	3	3	0.00
12/09/2023	R035 On 01-February-24			Bond Future	12.18	84.2033	84.0735	84.2033	0.00
12/09/2023	R035 On 01-February-24	11.12	Call	Bond Future	703	1	1	1	400.00
12/09/2023	R035 On 01-February-24	13.46	Call	Bond Future	7107	7	7	7	0.00
12/09/2023	R035 On 01-February-24	10.62	Call	Bond Future	304	0	0	0	400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R035 On 01-February-24	12.19	Call	Bond Future	2828	3	3	3	0.00
12/09/2023	R035 On 01-February-24	12.18	Call	Bond Future	2801	3	3	3	0.00
12/09/2023	R035 On 01-February-24	12.20	Call	Bond Future	2856	3	3	3	0.00
12/09/2023	R035 On 01-February-24	12.20	Put	Bond Future	2767	3	3	3	0.00
12/09/2023	R035 On 01-February-24	12.18	Put	Bond Future	2814	3	3	3	0.00
12/09/2023	R035 On 01-February-24	12.19	Put	Bond Future	2791	3	3	3	0.00
12/09/2023	R035 On 01-February-24	11.12	Put	Bond Future	6425	6	6	6	0.00
12/09/2023	R035 On 01-February-24	13.46	Put	Bond Future	916	1	1	1	400.00
12/09/2023	R035 On 01-February-24	10.62	Put	Bond Future	8917	9	9	9	0.00
12/09/2023	R035 On 02-May-24			Bond Future	12.30	81.5553	81.4228	81.5553	0.00
12/09/2023	R035 On 02-May-24	11.20	Call	Bond Future	1208	1	1	1	0.00
12/09/2023	R035 On 02-May-24	11.19	Call	Bond Future	1196	1	1	1	0.00
12/09/2023	R035 On 02-May-24	11.21	Call	Bond Future	1221	1	1	1	0.00
12/09/2023	R035 On 02-May-24	11.21	Put	Bond Future	7000	7	7	7	0.00
12/09/2023	R035 On 02-May-24	11.19	Put	Bond Future	7085	7	7	7	0.00
12/09/2023	R035 On 02-May-24	11.20	Put	Bond Future	7042	7	7	7	0.00
12/09/2023	R035 On 01-August-24			Bond Future	12.43	83.3569	83.2217	83.3569	0.00
12/09/2023	R035 On 01-August-24	11.80	Call	Bond Future	2540	3	3	3	0.00
12/09/2023	R035 On 01-August-24	11.79	Call	Bond Future	2519	3	3	3	0.00
12/09/2023	R035 On 01-August-24	11.81	Call	Bond Future	2561	3	3	3	0.00
12/09/2023	R035 On 01-August-24	11.81	Put	Bond Future	5702	6	6	6	0.00
12/09/2023	R035 On 01-August-24	11.79	Put	Bond Future	5764	6	6	6	0.00
12/09/2023	R035 On 01-August-24	11.80	Put	Bond Future	5733	6	6	6	0.00
12/09/2023	R035 On 07-November-24			Bond Future	12.59	80.7701	80.6321	80.7701	0.00
12/09/2023	R035 On 07-November-24	12.18	Call	Bond Future	3351	3	3	3	0.00
12/09/2023	R035 On 07-November-24	12.19	Call	Bond Future	3373	3	3	3	0.00
12/09/2023	R035 On 07-November-24	12.17	Call	Bond Future	3328	3	3	3	0.00
12/09/2023	R035 On 07-November-24	12.17	Put	Bond Future	5399	5	5	5	0.00
12/09/2023	R035 On 07-November-24	12.19	Put	Bond Future	5345	5	5	5	0.00
12/09/2023	R035 On 07-November-24	12.18	Put	Bond Future	5372	5	5	5	0.00
12/09/2023	R053 On 02-November-23			Bond Future	12.58	93.8118	93.7846	93.8118	5,189.00
12/09/2023	R053 On 02-November-23	12.82	Call	Bond Future	3360	3	3	3	0.00
12/09/2023	R053 On 02-November-23	12.83	Call	Bond Future	3405	3	3	3	0.00
12/09/2023	R053 On 02-November-23	12.81	Call	Bond Future	3316	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R053 On 02-November-23	12.81	Put	Bond Future	1699	2	2	2	0.00
12/09/2023	R053 On 02-November-23	12.83	Put	Bond Future	1648	2	2	2	0.00
12/09/2023	R053 On 02-November-23	12.82	Put	Bond Future	1673	2	2	2	0.00
12/09/2023	R053 On 01-February-24			Bond Future	12.69	95.8983	95.8704	95.8983	0.00
12/09/2023	R053 On 01-February-24	12.93	Call	Bond Future	5013	5	5	5	0.00
12/09/2023	R053 On 01-February-24	12.92	Call	Bond Future	4972	5	5	5	0.00
12/09/2023	R053 On 01-February-24	12.94	Call	Bond Future	5054	5	5	5	0.00
12/09/2023	R053 On 01-February-24	12.94	Put	Bond Future	3344	3	3	3	0.00
12/09/2023	R053 On 01-February-24	12.92	Put	Bond Future	3398	3	3	3	0.00
12/09/2023	R053 On 01-February-24	12.93	Put	Bond Future	3371	3	3	3	0.00
12/09/2023	R053 On 02-May-24			Bond Future	12.81	92.1567	92.1284	92.1567	0.00
12/09/2023	R053 On 02-May-24	13.03	Call	Bond Future	5913	6	6	6	0.00
12/09/2023	R053 On 02-May-24	13.04	Call	Bond Future	5953	6	6	6	0.00
12/09/2023	R053 On 02-May-24	13.02	Call	Bond Future	5873	6	6	6	0.00
12/09/2023	R053 On 02-May-24	13.02	Put	Bond Future	4456	4	4	4	0.00
12/09/2023	R053 On 02-May-24	13.04	Put	Bond Future	4401	4	4	4	0.00
12/09/2023	R053 On 02-May-24	13.03	Put	Bond Future	4428	4	4	4	0.00
12/09/2023	R053 On 01-August-24			Bond Future	12.94	94.1914	94.1627	94.1914	0.00
12/09/2023	R053 On 01-August-24	13.14	Call	Bond Future	6645	7	7	7	0.00
12/09/2023	R053 On 01-August-24	13.15	Call	Bond Future	6683	7	7	7	0.00
12/09/2023	R053 On 01-August-24	13.13	Call	Bond Future	6606	7	7	7	0.00
12/09/2023	R053 On 01-August-24	13.13	Put	Bond Future	5308	5	5	5	0.00
12/09/2023	R053 On 01-August-24	13.15	Put	Bond Future	5252	5	5	5	0.00
12/09/2023	R053 On 01-August-24	13.14	Put	Bond Future	5280	5	5	5	0.00
12/09/2023	R053 On 07-November-24			Bond Future	13.09	90.4975	90.4686	90.4975	0.00
12/09/2023	R053 On 07-November-24	12.80	Call	Bond Future	5373	5	5	5	0.00
12/09/2023	R053 On 07-November-24	12.79	Call	Bond Future	5339	5	5	5	0.00
12/09/2023	R053 On 07-November-24	12.81	Call	Bond Future	5406	5	5	5	0.00
12/09/2023	R053 On 07-November-24	12.81	Put	Bond Future	7301	7	7	7	0.00
12/09/2023	R053 On 07-November-24	12.79	Put	Bond Future	7373	7	7	7	0.00
12/09/2023	R053 On 07-November-24	12.80	Put	Bond Future	7337	7	7	7	0.00
12/09/2023	R186 On 02-November-23			Bond Future	9.01	108.0329	107.9468	108.0329	124,484.00
12/09/2023	R186 On 02-November-23	9.39	Call	Bond Future	1306	1	1	1	0.00
12/09/2023	R186 On 02-November-23	9.38	Call	Bond Future	1285	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R186 On 02-November-23	9.40	Call	Bond Future	1327	1	1	1	0.00
12/09/2023	R186 On 02-November-23	9.15	Call	Bond Future	840	1	1	1	1,715.00
12/09/2023	R186 On 02-November-23	10.42	Call	Bond Future	3797	4	4	4	0.00
12/09/2023	R186 On 02-November-23	10.42	Put	Bond Future	22	0	0	0	1,715.00
12/09/2023	R186 On 02-November-23	9.15	Put	Bond Future	453	0	0	0	0.00
12/09/2023	R186 On 02-November-23	9.40	Put	Bond Future	262	0	0	0	0.00
12/09/2023	R186 On 02-November-23	9.38	Put	Bond Future	274	0	0	0	0.00
12/09/2023	R186 On 02-November-23	9.39	Put	Bond Future	268	0	0	0	0.00
12/09/2023	R186 On 01-February-24			Bond Future	9.00	105.1254	105.0373	105.1254	0.00
12/09/2023	R186 On 01-February-24	9.51	Call	Bond Future	1820	2	2	2	0.00
12/09/2023	R186 On 01-February-24	9.52	Call	Bond Future	1839	2	2	2	0.00
12/09/2023	R186 On 01-February-24	9.50	Call	Bond Future	1802	2	2	2	0.00
12/09/2023	R186 On 01-February-24	9.50	Put	Bond Future	553	1	1	1	0.00
12/09/2023	R186 On 01-February-24	9.52	Put	Bond Future	539	1	1	1	0.00
12/09/2023	R186 On 01-February-24	9.51	Put	Bond Future	546	1	1	1	0.00
12/09/2023	R186 On 02-May-24			Bond Future	9.00	107.4529	107.3630	107.4529	0.00
12/09/2023	R186 On 02-May-24	8.00	Call	Bond Future	276	0	0	0	0.00
12/09/2023	R186 On 02-May-24	8.01	Call	Bond Future	281	0	0	0	0.00
12/09/2023	R186 On 02-May-24	7.99	Call	Bond Future	272	0	0	0	0.00
12/09/2023	R186 On 02-May-24	10.40	Call	Bond Future	3582	4	4	4	0.00
12/09/2023	R186 On 02-May-24	9.73	Call	Bond Future	2341	2	2	2	2,030.00
12/09/2023	R186 On 02-May-24	10.40	Put	Bond Future	378	0	0	0	2,030.00
12/09/2023	R186 On 02-May-24	9.73	Put	Bond Future	660	1	1	1	0.00
12/09/2023	R186 On 02-May-24	7.99	Put	Bond Future	2684	3	3	3	0.00
12/09/2023	R186 On 02-May-24	8.01	Put	Bond Future	2645	3	3	3	0.00
12/09/2023	R186 On 02-May-24	8.00	Put	Bond Future	2664	3	3	3	0.00
12/09/2023	R186 On 01-August-24			Bond Future	9.01	104.5174	104.4258	104.5174	0.00
12/09/2023	R186 On 01-August-24	8.69	Call	Bond Future	953	1	1	1	0.00
12/09/2023	R186 On 01-August-24	8.70	Call	Bond Future	963	1	1	1	0.00
12/09/2023	R186 On 01-August-24	8.68	Call	Bond Future	942	1	1	1	0.00
12/09/2023	R186 On 01-August-24	8.68	Put	Bond Future	1646	2	2	2	0.00
12/09/2023	R186 On 01-August-24	8.70	Put	Bond Future	1624	2	2	2	0.00
12/09/2023	R186 On 01-August-24	8.69	Put	Bond Future	1635	2	2	2	0.00
12/09/2023	R186 On 07-November-24			Bond Future	9.05	106.9354	106.8421	106.9354	0.00
12/09/2023	R186 On 07-November-24	9.14	Call	Bond Future	1472	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R186 On 07-November-24	9.15	Call	Bond Future	1483	2	1	2	0.00
12/09/2023	R186 On 07-November-24	9.13	Call	Bond Future	1460	2	1	2	0.00
12/09/2023	R186 On 07-November-24	9.13	Put	Bond Future	1302	1	1	1	0.00
12/09/2023	R186 On 07-November-24	9.15	Put	Bond Future	1287	1	1	1	0.00
12/09/2023	R186 On 07-November-24	9.14	Put	Bond Future	1294	1	1	1	0.00
12/09/2023	R197 On 02-November-23			Bond Future	341.42	341.4430	341.4175	341.4430	0.00
12/09/2023	R202 On 02-November-23			Bond Future	253.85	254.5990	253.8492	254.5990	4,618.00
12/09/2023	R202 On 01-February-24			Bond Future	254.58	255.3473	254.5805	255.3473	460.00
12/09/2023	R202 On 02-May-24			Bond Future	260.28	261.0617	260.2784	261.0617	0.00
12/09/2023	R202 On 01-August-24			Bond Future	260.99	261.7902	260.9902	261.7902	0.00
12/09/2023	R202 On 07-November-24			Bond Future	267.10	267.9203	267.1026	267.9203	0.00
12/09/2023	R209 On 02-November-23			Bond Future	12.14	63.4962	63.3849	63.4962	26,360.00
12/09/2023	R209 On 02-November-23	11.34	Call	Bond Future	229	0	0	0	0.00
12/09/2023	R209 On 02-November-23	11.35	Call	Bond Future	236	0	0	0	0.00
12/09/2023	R209 On 02-November-23	11.33	Call	Bond Future	222	0	0	0	0.00
12/09/2023	R209 On 02-November-23	11.33	Put	Bond Future	4073	4	4	4	0.00
12/09/2023	R209 On 02-November-23	11.35	Put	Bond Future	3987	4	4	4	0.00
12/09/2023	R209 On 02-November-23	11.34	Put	Bond Future	4030	4	4	4	0.00
12/09/2023	R209 On 01-February-24			Bond Future	12.24	64.9084	64.7946	64.9084	1,690.00
12/09/2023	R209 On 01-February-24	12.13	Call	Bond Future	2144	2	2	2	0.00
12/09/2023	R209 On 01-February-24	12.12	Call	Bond Future	2121	2	2	2	0.00
12/09/2023	R209 On 01-February-24	12.14	Call	Bond Future	2167	2	2	2	0.00
12/09/2023	R209 On 01-February-24	12.14	Put	Bond Future	2630	3	3	3	0.00
12/09/2023	R209 On 01-February-24	12.12	Put	Bond Future	2675	3	3	3	0.00
12/09/2023	R209 On 01-February-24	12.13	Put	Bond Future	2652	3	3	3	0.00
12/09/2023	R209 On 02-May-24			Bond Future	12.35	63.1926	63.0764	63.1926	0.00
12/09/2023	R209 On 02-May-24	11.18	Call	Bond Future	978	1	1	1	0.00
12/09/2023	R209 On 02-May-24	11.17	Call	Bond Future	968	1	1	1	0.00
12/09/2023	R209 On 02-May-24	11.19	Call	Bond Future	989	1	1	1	0.00
12/09/2023	R209 On 02-May-24	11.19	Put	Bond Future	6469	6	6	6	0.00
12/09/2023	R209 On 02-May-24	11.17	Put	Bond Future	6548	6	7	6	0.00
12/09/2023	R209 On 02-May-24	11.18	Put	Bond Future	6508	6	7	6	0.00
12/09/2023	R209 On 01-August-24			Bond Future	12.47	64.5882	64.4697	64.5882	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R209 On 01-August-24	11.79	Call	Bond Future	2138	2	2	2	0.00
12/09/2023	R209 On 01-August-24	11.78	Call	Bond Future	2120	2	2	2	0.00
12/09/2023	R209 On 01-August-24	11.80	Call	Bond Future	2155	2	2	2	0.00
12/09/2023	R209 On 01-August-24	11.80	Put	Bond Future	5187	5	5	5	0.00
12/09/2023	R209 On 01-August-24	11.78	Put	Bond Future	5246	5	5	5	0.00
12/09/2023	R209 On 01-August-24	11.79	Put	Bond Future	5216	5	5	5	0.00
12/09/2023	R209 On 07-November-24			Bond Future	12.61	62.9261	62.8050	62.9261	0.00
12/09/2023	R209 On 07-November-24	12.22	Call	Bond Future	3038	3	3	3	0.00
12/09/2023	R209 On 07-November-24	12.21	Call	Bond Future	3018	3	3	3	0.00
12/09/2023	R209 On 07-November-24	12.23	Call	Bond Future	3058	3	3	3	0.00
12/09/2023	R209 On 07-November-24	12.23	Put	Bond Future	4740	5	5	5	0.00
12/09/2023	R209 On 07-November-24	12.21	Put	Bond Future	4789	5	5	5	0.00
12/09/2023	R209 On 07-November-24	12.22	Put	Bond Future	4765	5	5	5	0.00
12/09/2023	R210 On 02-November-23			Bond Future	226.02	226.6037	226.0178	226.6037	206.00
12/09/2023	R210 On 01-February-24			Bond Future	231.10	231.6986	231.0993	231.6986	300.00
12/09/2023	R210 On 02-May-24			Bond Future	233.01	233.6265	233.0144	233.6265	0.00
12/09/2023	R210 On 01-August-24			Bond Future	238.22	238.8429	238.2178	238.8429	0.00
12/09/2023	R210 On 07-November-24			Bond Future	240.46	241.0999	240.4613	241.0999	0.00
12/09/2023	R213 On 02-November-23			Bond Future	11.01	81.5965	81.4910	81.5965	31,532.00
12/09/2023	R213 On 02-November-23	11.12	Call	Bond Future	1475	2	1	2	0.00
12/09/2023	R213 On 02-November-23	11.11	Call	Bond Future	1449	2	1	2	0.00
12/09/2023	R213 On 02-November-23	11.13	Call	Bond Future	1501	2	2	2	0.00
12/09/2023	R213 On 02-November-23	12.70	Call	Bond Future	6901	7	7	7	0.00
12/09/2023	R213 On 02-November-23	10.94	Call	Bond Future	1041	1	1	1	731.00
12/09/2023	R213 On 02-November-23	11.44	Call	Bond Future	2401	2	2	2	731.00
12/09/2023	R213 On 02-November-23	10.94	Put	Bond Future	1357	1	1	1	0.00
12/09/2023	R213 On 02-November-23	12.70	Put	Bond Future	59	0	0	0	731.00
12/09/2023	R213 On 02-November-23	11.44	Put	Bond Future	597	1	1	1	0.00
12/09/2023	R213 On 02-November-23	11.13	Put	Bond Future	1003	1	1	1	0.00
12/09/2023	R213 On 02-November-23	11.11	Put	Bond Future	1036	1	1	1	0.00
12/09/2023	R213 On 02-November-23	11.12	Put	Bond Future	1019	1	1	1	0.00
12/09/2023	R213 On 01-February-24			Bond Future	11.11	83.4112	83.3034	83.4112	0.00
12/09/2023	R213 On 01-February-24	11.71	Call	Bond Future	3706	4	4	4	0.00
12/09/2023	R213 On 01-February-24	11.72	Call	Bond Future	3735	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R213 On 01-February-24	11.70	Call	Bond Future	3678	4	4	4	0.00
12/09/2023	R213 On 01-February-24	11.70	Put	Bond Future	1266	1	1	1	0.00
12/09/2023	R213 On 01-February-24	11.72	Put	Bond Future	1242	1	1	1	0.00
12/09/2023	R213 On 01-February-24	11.71	Put	Bond Future	1254	1	1	1	0.00
12/09/2023	R213 On 02-May-24			Bond Future	11.21	81.6993	81.5892	81.6993	0.00
12/09/2023	R213 On 02-May-24	10.29	Call	Bond Future	1140	1	1	1	0.00
12/09/2023	R213 On 02-May-24	10.30	Call	Bond Future	1152	1	1	1	0.00
12/09/2023	R213 On 02-May-24	10.28	Call	Bond Future	1128	1	1	1	0.00
12/09/2023	R213 On 02-May-24	10.28	Put	Bond Future	5033	5	5	5	0.00
12/09/2023	R213 On 02-May-24	10.30	Put	Bond Future	4971	5	5	5	0.00
12/09/2023	R213 On 02-May-24	10.29	Put	Bond Future	5002	5	5	5	0.00
12/09/2023	R213 On 01-August-24			Bond Future	11.31	83.5044	83.3921	83.5044	0.00
12/09/2023	R213 On 01-August-24	10.87	Call	Bond Future	2191	2	2	2	0.00
12/09/2023	R213 On 01-August-24	10.88	Call	Bond Future	2208	2	2	2	0.00
12/09/2023	R213 On 01-August-24	10.86	Call	Bond Future	2173	2	2	2	0.00
12/09/2023	R213 On 01-August-24	10.86	Put	Bond Future	4000	4	4	4	0.00
12/09/2023	R213 On 01-August-24	10.88	Put	Bond Future	3954	4	4	4	0.00
12/09/2023	R213 On 01-August-24	10.87	Put	Bond Future	3977	4	4	4	0.00
12/09/2023	R213 On 07-November-24			Bond Future	11.46	81.8764	81.7618	81.8764	0.00
12/09/2023	R213 On 07-November-24	11.22	Call	Bond Future	2865	3	3	3	0.00
12/09/2023	R213 On 07-November-24	11.23	Call	Bond Future	2884	3	3	3	0.00
12/09/2023	R213 On 07-November-24	11.21	Call	Bond Future	2845	3	3	3	0.00
12/09/2023	R213 On 07-November-24	11.21	Put	Bond Future	3811	4	4	4	0.00
12/09/2023	R213 On 07-November-24	11.23	Put	Bond Future	3771	4	4	4	0.00
12/09/2023	R213 On 07-November-24	11.22	Put	Bond Future	3791	4	4	4	0.00
12/09/2023	R214 On 02-November-23			Bond Future	12.55	58.9787	58.8673	58.9787	21,770.00
12/09/2023	R214 On 02-November-23	11.46	Call	Bond Future	88	0	0	0	0.00
12/09/2023	R214 On 02-November-23	11.47	Call	Bond Future	91	0	0	0	0.00
12/09/2023	R214 On 02-November-23	11.45	Call	Bond Future	85	0	0	0	0.00
12/09/2023	R214 On 02-November-23	11.45	Put	Bond Future	5476	5	5	5	0.00
12/09/2023	R214 On 02-November-23	11.47	Put	Bond Future	5377	5	5	5	0.00
12/09/2023	R214 On 02-November-23	11.46	Put	Bond Future	5427	5	5	5	0.00
12/09/2023	R214 On 01-February-24			Bond Future	12.66	60.2904	60.1766	60.2904	0.00
12/09/2023	R214 On 01-February-24	12.14	Call	Bond Future	1398	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R214 On 01-February-24	12.16	Call	Bond Future	1434	1	1	1	0.00
12/09/2023	R214 On 01-February-24	12.15	Call	Bond Future	1416	1	1	1	0.00
12/09/2023	R214 On 01-February-24	12.15	Put	Bond Future	3798	4	4	4	0.00
12/09/2023	R214 On 01-February-24	12.16	Put	Bond Future	3768	4	4	4	0.00
12/09/2023	R214 On 01-February-24	12.14	Put	Bond Future	3828	4	4	4	0.00
12/09/2023	R214 On 02-May-24			Bond Future	12.77	58.3205	58.2042	58.3205	0.00
12/09/2023	R214 On 02-May-24	11.47	Call	Bond Future	883	1	1	1	0.00
12/09/2023	R214 On 02-May-24	11.46	Call	Bond Future	874	1	1	1	0.00
12/09/2023	R214 On 02-May-24	11.48	Call	Bond Future	893	1	1	1	0.00
12/09/2023	R214 On 02-May-24	11.48	Put	Bond Future	7141	7	7	7	0.00
12/09/2023	R214 On 02-May-24	11.46	Put	Bond Future	7226	7	7	7	0.00
12/09/2023	R214 On 02-May-24	11.47	Put	Bond Future	7183	7	7	7	0.00
12/09/2023	R214 On 01-August-24			Bond Future	12.89	59.6088	59.4901	59.6088	0.00
12/09/2023	R214 On 01-August-24	12.17	Call	Bond Future	2133	2	2	2	0.00
12/09/2023	R214 On 01-August-24	12.16	Call	Bond Future	2116	2	2	2	0.00
12/09/2023	R214 On 01-August-24	12.18	Call	Bond Future	2151	2	2	2	0.00
12/09/2023	R214 On 01-August-24	12.18	Put	Bond Future	5403	5	5	5	0.00
12/09/2023	R214 On 01-August-24	12.16	Put	Bond Future	5464	5	5	5	0.00
12/09/2023	R214 On 01-August-24	12.17	Put	Bond Future	5433	5	5	5	0.00
12/09/2023	R214 On 07-November-24			Bond Future	13.03	57.6807	57.5596	57.6807	0.00
12/09/2023	R214 On 07-November-24	12.61	Call	Bond Future	3013	3	3	3	0.00
12/09/2023	R214 On 07-November-24	12.60	Call	Bond Future	2993	3	3	3	0.00
12/09/2023	R214 On 07-November-24	12.62	Call	Bond Future	3033	3	3	3	0.00
12/09/2023	R214 On 07-November-24	12.62	Put	Bond Future	4865	5	5	5	0.00
12/09/2023	R214 On 07-November-24	12.60	Put	Bond Future	4916	5	5	5	0.00
12/09/2023	R214 On 07-November-24	12.61	Put	Bond Future	4890	5	5	5	0.00
12/09/2023	R248 On 02-November-23			Bond Future	12.67	72.2848	72.2356	72.2848	232,739.00
12/09/2023	R248 On 02-November-23	11.48	Call	Bond Future	81	0	0	0	0.00
12/09/2023	R248 On 02-November-23	11.49	Call	Bond Future	84	0	0	0	0.00
12/09/2023	R248 On 02-November-23	11.47	Call	Bond Future	78	0	0	0	0.00
12/09/2023	R248 On 02-November-23	11.80	Call	Bond Future	249	0	0	0	207.00
12/09/2023	R248 On 02-November-23	12.50	Call	Bond Future	1369	1	1	1	207.00
12/09/2023	R248 On 02-November-23	13.60	Call	Bond Future	5256	5	5	5	0.00
12/09/2023	R248 On 02-November-23	13.60	Put	Bond Future	424	0	0	0	207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R248 On 02-November-23	12.50	Put	Bond Future	2320	2	2	2	0.00
12/09/2023	R248 On 02-November-23	11.80	Put	Bond Future	5372	5	5	5	0.00
12/09/2023	R248 On 02-November-23	11.47	Put	Bond Future	7319	7	7	7	0.00
12/09/2023	R248 On 02-November-23	11.49	Put	Bond Future	7193	7	7	7	0.00
12/09/2023	R248 On 02-November-23	11.48	Put	Bond Future	7256	7	7	7	0.00
12/09/2023	R248 On 01-February-24			Bond Future	12.79	73.8924	73.8421	73.8924	0.00
12/09/2023	R248 On 01-February-24	12.15	Call	Bond Future	1469	1	1	1	0.00
12/09/2023	R248 On 01-February-24	12.16	Call	Bond Future	1488	2	1	2	0.00
12/09/2023	R248 On 01-February-24	12.14	Call	Bond Future	1449	1	1	1	0.00
12/09/2023	R248 On 01-February-24	12.30	Call	Bond Future	1781	2	2	2	1,000.00
12/09/2023	R248 On 01-February-24	11.50	Call	Bond Future	554	1	1	1	1,000.00
12/09/2023	R248 On 01-February-24	13.37	Call	Bond Future	4919	5	5	5	0.00
12/09/2023	R248 On 01-February-24	13.37	Put	Bond Future	1885	2	2	2	1,000.00
12/09/2023	R248 On 01-February-24	12.30	Put	Bond Future	4539	5	5	5	0.00
12/09/2023	R248 On 01-February-24	11.50	Put	Bond Future	8251	8	8	8	0.00
12/09/2023	R248 On 01-February-24	12.14	Put	Bond Future	5151	5	5	5	0.00
12/09/2023	R248 On 01-February-24	12.16	Put	Bond Future	5071	5	5	5	0.00
12/09/2023	R248 On 01-February-24	12.15	Put	Bond Future	5111	5	5	5	0.00
12/09/2023	R248 On 02-May-24			Bond Future	12.91	71.0796	71.0283	71.0796	0.00
12/09/2023	R248 On 02-May-24	11.47	Call	Bond Future	957	1	1	1	0.00
12/09/2023	R248 On 02-May-24	11.48	Call	Bond Future	968	1	1	1	0.00
12/09/2023	R248 On 02-May-24	11.46	Call	Bond Future	946	1	1	1	0.00
12/09/2023	R248 On 02-May-24	11.46	Put	Bond Future	9538	10	10	10	0.00
12/09/2023	R248 On 02-May-24	11.48	Put	Bond Future	9429	9	9	9	0.00
12/09/2023	R248 On 02-May-24	11.47	Put	Bond Future	9483	9	9	9	0.00
12/09/2023	R248 On 01-August-24			Bond Future	13.03	72.6496	72.5973	72.6496	13,000.00
12/09/2023	R248 On 01-August-24	12.31	Call	Bond Future	2632	3	3	3	0.00
12/09/2023	R248 On 01-August-24	12.32	Call	Bond Future	2653	3	3	3	0.00
12/09/2023	R248 On 01-August-24	12.30	Call	Bond Future	2611	3	3	3	0.00
12/09/2023	R248 On 01-August-24	12.30	Put	Bond Future	6652	7	7	7	0.00
12/09/2023	R248 On 01-August-24	12.32	Put	Bond Future	6578	7	7	7	0.00
12/09/2023	R248 On 01-August-24	12.31	Put	Bond Future	6615	7	7	7	0.00
12/09/2023	R248 On 07-November-24			Bond Future	13.18	69.8778	69.8246	69.8778	0.00
12/09/2023	R248 On 07-November-24	12.79	Call	Bond Future	3854	4	4	4	0.00
12/09/2023	R248 On 07-November-24	12.80	Call	Bond Future	3879	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2023	R248 On 07-November-24	12.78	Call	Bond Future	3829	4	4	4	0.00
12/09/2023	R248 On 07-November-24	12.78	Put	Bond Future	5962	6	6	6	0.00
12/09/2023	R248 On 07-November-24	12.80	Put	Bond Future	5903	6	6	6	0.00
12/09/2023	R248 On 07-November-24	12.79	Put	Bond Future	5932	6	6	6	0.00
12/09/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
12/09/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00