



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: 22/11/2023 TO: 22/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	2025 On 01-February-24			Bond Future	175.18	175.1816	175.1770	175.1816	12,060.00
22/11/2023	2025 On 02-May-24			Bond Future	179.09	179.0933	179.0889	179.0933	0.00
22/11/2023	2025 On 01-August-24			Bond Future	181.22	181.2309	181.2191	181.2309	0.00
22/11/2023	2025 On 07-November-24			Bond Future	185.62	185.6335	185.6223	185.6335	75.00
22/11/2023	2029 On 01-February-24			Bond Future	127.70	127.8360	127.6984	127.8360	7,360.00
22/11/2023	2029 On 02-May-24			Bond Future	129.18	129.3224	129.1751	129.3224	0.00
22/11/2023	2029 On 01-August-24			Bond Future	132.05	132.1956	132.0459	132.1956	0.00
22/11/2023	2029 On 07-November-24			Bond Future	133.84	134.0026	133.8432	134.0026	66.00
22/11/2023	2029 On 06-February-25			Bond Future	136.70	136.8576	136.6966	136.8576	0.00
22/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4297	4	4	4	0.00
22/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2030 On 01-February-24			Bond Future	10.10	91.5806	90.8712	91.5806	66,244.00
22/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5229	6	5	6	0.00
22/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5194	6	5	6	0.00
22/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5265	6	5	6	0.00
22/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5052	6	5	6	0.00
22/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1018	1	1	1	1,360.00
22/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	478	1	0	1	400.00
22/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1300	2	1	2	400.00
22/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7896	9	8	9	0.00
22/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2087	3	2	3	500.00
22/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7029	8	7	8	0.00
22/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	944	1	1	1	500.00
22/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1503	2	2	2	200.00
22/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3977	5	4	5	0.00
22/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6631	7	7	7	0.00
22/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6993	8	7	8	0.00
22/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1153	2	1	2	500.00
22/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	75	0	0	0	500.00
22/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1565	1	2	1	0.00
22/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	90	0	0	0	200.00
22/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	332	0	0	0	700.00
22/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1817	1	2	1	0.00
22/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1250	1	1	1	0.00
22/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	889	1	1	1	0.00
22/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	74	0	0	0	500.00
22/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2707	2	3	2	0.00
22/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	45	0	0	0	400.00
22/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1421	1	1	1	0.00
22/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	195	0	0	0	1,360.00
22/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1723	1	2	1	0.00
22/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	176	0	0	0	0.00
22/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	182	0	0	0	0.00
22/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	179	0	0	0	0.00
22/11/2023	2030 On 02-May-24			Bond Future	10.16	93.6034	92.8785	93.6034	19,773.00
22/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1137	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
22/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2013	2	2	2	1,000.00
22/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7131	8	7	8	0.00
22/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3649	4	4	4	1,080.00
22/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8584	9	9	9	0.00
22/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1378	2	1	2	0.00
22/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1362	2	1	2	0.00
22/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1395	2	1	2	0.00
22/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3106	4	3	4	500.00
22/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4522	5	5	5	500.00
22/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11131	12	11	12	0.00
22/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	59	0	0	0	500.00
22/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	777	1	1	1	0.00
22/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1294	1	1	1	0.00
22/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2747	2	3	2	0.00
22/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2796	2	3	2	0.00
22/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2771	2	3	2	0.00
22/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	196	0	0	0	1,080.00
22/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1058	1	1	1	0.00
22/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	329	0	0	0	1,000.00
22/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2027	2	2	2	0.00
22/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3188	3	3	3	0.00
22/11/2023	2030 On 01-August-24			Bond Future	10.24	91.6552	90.9150	91.6552	0.00
22/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2745	3	3	3	0.00
22/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2767	3	3	3	0.00
22/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2723	3	3	3	0.00
22/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2209	2	2	2	0.00
22/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2176	2	2	2	0.00
22/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2192	2	2	2	0.00
22/11/2023	2030 On 07-November-24			Bond Future	10.31	93.8583	93.1008	93.8583	292.00
22/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3714	4	4	4	0.00
22/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3738	4	4	4	0.00
22/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3691	4	4	4	0.00
22/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2094	2	2	2	0.00
22/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2068	2	2	2	0.00
22/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2081	2	2	2	0.00

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22/11/2023	2030 On 06-February-25			Bond Future	10.41	91.8233	91.0511	91.8233	0.00
22/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3452	4	3	4	0.00
22/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2507	2	3	2	0.00
22/11/2023	2032 On 01-February-24			Bond Future	10.99	89.1837	88.4006	89.1837	86,594.00
22/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4406	5	4	5	0.00
22/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4444	5	4	5	0.00
22/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4368	5	4	5	0.00
22/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1381	2	1	2	8,500.00
22/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5021	6	5	6	0.00
22/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	154	0	0	0	1,200.00
22/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1067	1	1	1	1,200.00
22/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7495	8	7	8	0.00
22/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	751	1	1	1	500.00
22/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1875	2	2	2	500.00
22/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7940	9	8	9	0.00
22/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7010	8	7	8	0.00
22/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1109	1	1	1	200.00
22/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4068	5	4	5	0.00
22/11/2023	2032 On 01-February-24	11.33	Call	Bond Future	2600	3	3	3	0.00
22/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3343	4	3	4	0.00
22/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	699	1	1	1	8,500.00
22/11/2023	2032 On 01-February-24	11.33	Put	Bond Future	974	1	1	1	17,000.00
22/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	513	0	1	0	200.00
22/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2101	2	2	2	0.00
22/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	152	0	0	0	200.00
22/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	103	0	0	0	500.00
22/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1379	1	1	1	0.00
22/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2671	2	3	2	0.00
22/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	124	0	0	0	1,200.00
22/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2156	2	2	2	0.00
22/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4991	4	5	4	0.00
22/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	345	0	0	0	0.00
22/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1792	1	2	1	0.00
22/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	452	0	0	0	0.00

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22/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	438	0	0	0	0.00
22/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	445	0	0	0	0.00
22/11/2023	2032 On 02-May-24			Bond Future	11.08	86.9916	86.1913	86.9916	60,260.00
22/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1122	1	1	1	1,000.00
22/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2038	2	2	2	1,000.00
22/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8480	9	8	9	0.00
22/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1495	2	1	2	500.00
22/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2581	3	3	3	500.00
22/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9488	10	9	10	0.00
22/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3275	4	3	4	1,550.00
22/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10099	11	10	11	0.00
22/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1424	2	1	2	0.00
22/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1441	2	1	2	0.00
22/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1406	2	1	2	0.00
22/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1607	2	2	2	1,550.00
22/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1459	2	1	2	500.00
22/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2891	3	3	3	0.00
22/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4672	5	5	5	0.00
22/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1330	1	1	1	500.00
22/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2267	2	2	2	500.00
22/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3865	3	4	3	0.00
22/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3957	3	4	3	0.00
22/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3896	3	4	3	0.00
22/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3926	3	4	3	0.00
22/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	283	0	0	0	1,550.00
22/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2006	2	2	2	0.00
22/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3626	3	4	3	0.00
22/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	352	0	0	0	500.00
22/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2515	2	3	2	0.00
22/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3804	3	4	3	0.00
22/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	484	0	0	0	1,000.00
22/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3054	3	3	3	0.00
22/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4552	4	5	4	0.00
22/11/2023	2032 On 01-August-24			Bond Future	11.17	88.9032	88.0860	88.9032	0.00
22/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2936	3	3	3	0.00

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22/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2912	3	3	3	0.00
22/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2960	3	3	3	0.00
22/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3067	3	3	3	0.00
22/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3110	3	3	3	0.00
22/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3089	3	3	3	0.00
22/11/2023	2032 On 07-November-24			Bond Future	11.28	86.8721	86.0357	86.8721	1,345.00
22/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9441	10	9	10	0.00
22/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4121	5	4	5	1,615.00
22/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3698	4	4	4	0.00
22/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3672	4	4	4	0.00
22/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3724	4	4	4	0.00
22/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2805	2	3	2	0.00
22/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2841	2	3	2	0.00
22/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2822	2	3	2	0.00
22/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	831	1	1	1	1,615.00
22/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2549	2	3	2	0.00
22/11/2023	2032 On 06-February-25			Bond Future	11.42	88.6979	87.8451	88.6979	0.00
22/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4273	5	4	5	0.00
22/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2976	3	3	3	0.00
22/11/2023	2033 On 01-February-24			Bond Future	122.70	123.0630	122.7032	123.0630	8,207.00
22/11/2023	2033 On 02-May-24			Bond Future	123.97	124.3471	123.9719	124.3471	0.00
22/11/2023	2033 On 01-August-24			Bond Future	126.73	127.1098	126.7272	127.1098	0.00
22/11/2023	2033 On 07-November-24			Bond Future	128.30	128.6954	128.2970	128.6954	0.00
22/11/2023	2033 On 06-February-25			Bond Future	131.03	131.4374	131.0323	131.4374	0.00
22/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6092	6	6	6	0.00
22/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/11/2023	2037 On 01-February-24			Bond Future	12.01	78.1072	77.3159	78.1072	139,445.00
22/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2884	3	3	3	0.00
22/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2850	3	3	3	0.00
22/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2919	3	3	3	0.00
22/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9480	10	9	10	0.00
22/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5220	6	5	6	0.00
22/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2141	3	2	3	2,500.00
22/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	513	0	1	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1735	1	2	1	0.00
22/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	103	0	0	0	2,500.00
22/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1247	1	1	1	0.00
22/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1282	1	1	1	0.00
22/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1264	1	1	1	0.00
22/11/2023	2037 On 02-May-24			Bond Future	12.12	79.8324	79.0238	79.8324	0.00
22/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1270	2	1	2	0.00
22/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1252	2	1	2	0.00
22/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1287	2	1	2	0.00
22/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4976	4	5	4	0.00
22/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5055	5	5	5	0.00
22/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5015	4	5	4	0.00
22/11/2023	2037 On 01-August-24			Bond Future	12.24	77.3309	76.5051	77.3309	0.00
22/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8833	10	9	10	0.00
22/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6520	7	7	7	0.00
22/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3189	4	3	4	0.00
22/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3215	4	3	4	1,383.00
22/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3162	4	3	4	0.00
22/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3957	4	4	4	0.00
22/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3904	4	4	4	0.00
22/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3930	4	4	4	0.00
22/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1905	2	2	2	1,383.00
22/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1226	1	1	1	1,383.00
22/11/2023	2037 On 07-November-24			Bond Future	12.36	79.1892	78.3440	79.1892	9,101.00
22/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4834	5	5	5	0.00
22/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4863	5	5	5	0.00
22/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4806	5	5	5	0.00
22/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3755	3	4	3	0.00
22/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3713	3	4	3	0.00
22/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3734	3	4	3	0.00
22/11/2023	2037 On 06-February-25			Bond Future	12.50	76.5933	75.7314	76.5933	0.00
22/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5232	6	5	6	0.00
22/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3961	4	4	4	0.00
22/11/2023	2038 On 01-February-24			Bond Future	132.01	132.5611	132.0069	132.5611	3,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2038 On 02-May-24			Bond Future	134.95	135.5211	134.9547	135.5211	1,706.00
22/11/2023	2038 On 01-August-24			Bond Future	135.87	136.4604	135.8727	136.4604	0.00
22/11/2023	2038 On 07-November-24			Bond Future	139.17	139.7749	139.1736	139.7749	0.00
22/11/2023	2038 On 06-February-25			Bond Future	140.01	140.6314	140.0082	140.6314	0.00
22/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	4778	5	5	5	0.00
22/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/11/2023	2040 On 01-February-24			Bond Future	12.26	78.3513	77.5441	78.3513	128,611.00
22/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2180	3	2	3	1,000.00
22/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4369	5	4	5	1,000.00
22/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8719	9	9	9	0.00
22/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2307	3	2	3	0.00
22/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2339	3	2	3	0.00
22/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2275	3	2	3	0.00
22/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1857	2	2	2	0.00
22/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1809	1	2	1	0.00
22/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1833	2	2	2	0.00
22/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	181	0	0	0	1,000.00
22/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	836	1	1	1	0.00
22/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1933	2	2	2	0.00
22/11/2023	2040 On 02-May-24			Bond Future	12.37	80.0818	79.2569	80.0818	0.00
22/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1228	1	1	1	0.00
22/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1246	2	1	2	0.00
22/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1210	1	1	1	0.00
22/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5709	5	6	5	0.00
22/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5622	5	6	5	0.00
22/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5665	5	6	5	0.00
22/11/2023	2040 On 01-August-24			Bond Future	12.49	77.3354	76.4930	77.3354	0.00
22/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3367	4	3	4	0.00
22/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3340	4	3	4	0.00
22/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3395	4	3	4	0.00
22/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4217	4	4	4	0.00
22/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4274	4	4	4	0.00
22/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4245	4	4	4	0.00
22/11/2023	2040 On 07-November-24			Bond Future	12.61	79.1937	78.3314	79.1937	8,625.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5045	6	5	6	0.00
22/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5014	6	5	6	0.00
22/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5076	6	5	6	0.00
22/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3743	3	4	3	0.00
22/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3786	3	4	3	0.00
22/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3764	3	4	3	0.00
22/11/2023	2040 On 06-February-25			Bond Future	12.75	76.3469	75.4675	76.3469	0.00
22/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5280	6	5	6	0.00
22/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4238	4	4	4	0.00
22/11/2023	2044 On 01-February-24			Bond Future	12.30	74.7655	73.9487	74.7655	101,666.00
22/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5695	6	6	6	0.00
22/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2018	2	2	2	0.00
22/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1988	2	2	2	0.00
22/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2048	3	2	3	0.00
22/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4643	5	5	5	0.00
22/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	780	1	1	1	15,000.00
22/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2092	2	2	2	0.00
22/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2147	2	2	2	0.00
22/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2120	2	2	2	0.00
22/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	540	0	1	0	5,000.00
22/11/2023	2044 On 02-May-24			Bond Future	12.40	76.4168	75.5822	76.4168	27.00
22/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1264	2	1	2	0.00
22/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1246	2	1	2	0.00
22/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1282	2	1	2	0.00
22/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5648	5	6	5	0.00
22/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5736	5	6	5	0.00
22/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5692	5	6	5	0.00
22/11/2023	2044 On 01-August-24			Bond Future	12.52	73.7151	72.8626	73.7151	0.00
22/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3218	4	3	4	0.00
22/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3245	4	3	4	0.00
22/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3190	4	3	4	0.00
22/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4540	4	5	4	0.00
22/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4480	4	4	4	0.00
22/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4509	4	5	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
22/11/2023	2044 On 07-November-24			Bond Future	12.63	75.4863	74.6137	75.4863	0.00
22/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5227	6	5	6	0.00
22/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5258	6	5	6	0.00
22/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5196	6	5	6	0.00
22/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3762	3	4	3	0.00
22/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3718	3	4	3	0.00
22/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3740	3	4	3	0.00
22/11/2023	2044 On 06-February-25			Bond Future	12.77	72.6867	71.7968	72.6867	0.00
22/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5525	6	6	6	0.00
22/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4187	4	4	4	0.00
22/11/2023	2046 On 01-February-24			Bond Future	116.05	117.1347	116.0468	117.1347	11,904.00
22/11/2023	2046 On 02-May-24			Bond Future	116.48	117.6005	116.4776	117.6005	4,626.00
22/11/2023	2046 On 01-August-24			Bond Future	119.07	120.2128	119.0661	120.2128	0.00
22/11/2023	2046 On 07-November-24			Bond Future	119.74	120.9259	119.7411	120.9259	0.00
22/11/2023	2046 On 06-February-25			Bond Future	122.29	123.5003	122.2920	123.5003	0.00
22/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	8282	9	8	9	0.00
22/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/11/2023	2050 On 01-February-24			Bond Future	115.94	116.9539	115.9354	116.9539	10,813.00
22/11/2023	2050 On 02-May-24			Bond Future	118.52	119.5653	118.5243	119.5653	3,316.00
22/11/2023	2050 On 01-August-24			Bond Future	118.84	119.9141	118.8400	119.9141	0.00
22/11/2023	2050 On 07-November-24			Bond Future	121.73	122.8265	121.7273	122.8265	0.00
22/11/2023	2050 On 06-February-25			Bond Future	121.95	123.0783	121.9450	123.0783	0.00
22/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	6345	7	6	7	0.00
22/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	AL37 On 01-February-24			Index Future	936.67	941.9960	936.6710	941.9960	0.00
22/11/2023	AL37 On 02-May-24			Index Future	957.36	962.8050	957.3620	962.8050	0.00
22/11/2023	AL37 On 01-August-24			Index Future	978.42	983.9820	978.4210	983.9820	0.00
22/11/2023	AL37 On 07-November-24			Index Future	1001.97	1007.6620	1001.9690	1007.6620	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
22/11/2023	AL37 On 06-February-25			Index Future	1023.14	1028.9500	1023.1420	1028.9500	0.00
22/11/2023	AL7T On 01-February-24			Index Future	1075.31	1084.6240	1075.3140	1084.6240	0.00
22/11/2023	AL7T On 02-May-24			Index Future	1099.07	1108.5830	1099.0680	1108.5830	0.00
22/11/2023	AL7T On 01-August-24			Index Future	1123.25	1132.9660	1123.2450	1132.9660	0.00
22/11/2023	AL7T On 07-November-24			Index Future	1150.28	1160.2310	1150.2780	1160.2310	0.00
22/11/2023	AL7T On 06-February-25			Index Future	1174.58	1184.7430	1174.5840	1184.7430	0.00
22/11/2023	ALBI On 01-February-24			Index Future	938.33	946.1940	938.3280	946.1940	100.00
22/11/2023	ALBI On 02-May-24			Index Future	959.06	967.0960	959.0570	967.0960	0.00
22/11/2023	ALBI On 01-August-24			Index Future	980.15	988.3670	980.1530	988.3670	0.00
22/11/2023	ALBI On 07-November-24			Index Future	1003.74	1012.1520	1003.7420	1012.1520	0.00
22/11/2023	ALBI On 06-February-25			Index Future	1024.95	1033.5350	1024.9520	1033.5350	0.00
22/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C202 On 07-December-33			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
22/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/11/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	ES33 On 01-February-24			Bond Future	12.50	76.0787	75.4307	76.0787	0.00
22/11/2023	ES33 On 02-May-24			Bond Future	12.64	73.9786	73.3163	73.9786	0.00
22/11/2023	ES33 On 01-August-24			Bond Future	12.79	75.6214	74.9449	75.6214	0.00
22/11/2023	ES33 On 07-November-24			Bond Future	12.95	73.6530	72.9605	73.6530	0.00
22/11/2023	ES33 On 06-February-25			Bond Future	13.15	75.2164	74.5102	75.2164	0.00
22/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	779	1	1	1	0.00
22/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/11/2023	ES42 On 01-February-24			Bond Future	12.98	72.1103	71.3845	72.1103	0.00
22/11/2023	ES42 On 02-May-24			Bond Future	13.11	69.4580	68.7160	69.4580	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
22/11/2023	ES42 On 01-August-24			Bond Future	13.24	70.9997	70.2418	70.9997	0.00
22/11/2023	ES42 On 07-November-24			Bond Future	13.39	68.4543	67.6784	68.4543	0.00
22/11/2023	ES42 On 06-February-25			Bond Future	13.56	69.9041	69.1127	69.9041	0.00
22/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	719	2	1	2	0.00
22/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/11/2023	GOVI On 01-February-24			GOVI	924.79	932.5370	924.7860	932.5370	714.00
22/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	448060	53	45	53	0.00
22/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	447960	53	45	53	0.00
22/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	447860	53	45	53	0.00
22/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 02-May-24			GOVI	945.22	953.1370	945.2150	953.1370	0.00
22/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	2	0	2	0.00
22/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	2	0	2	0.00
22/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	2	0	2	0.00
22/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	57550	0	6	0	0.00
22/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	57750	0	6	0	0.00
22/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	57650	0	6	0	0.00
22/11/2023	GOVI On 01-August-24			GOVI	966.01	974.1010	966.0070	974.1010	0.00
22/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	226170	31	23	31	0.00
22/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	226370	31	23	31	0.00
22/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	226270	31	23	31	0.00
22/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 07-November-24			GOVI	989.26	997.5430	989.2560	997.5430	0.00
22/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	404760	49	40	49	0.00
22/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	404660	49	40	49	0.00
22/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	404560	49	40	49	0.00
22/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/11/2023	GOVI On 06-February-25			GOVI	1010.16	1018.6170	1010.1600	1018.6170	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
22/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	381600	47	38	47	0.00
22/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2023	IGOV On 01-February-24			Index Future	346.80	348.4030	346.8000	348.4030	606.00
22/11/2023	IGOV On 02-May-24			Index Future	354.54	356.1830	354.5440	356.1830	16.00
22/11/2023	IGOV On 01-August-24			Index Future	362.43	364.0990	362.4250	364.0990	0.00
22/11/2023	IGOV On 07-November-24			Index Future	371.23	372.9480	371.2330	372.9480	0.00
22/11/2023	IGOV On 06-February-25			Index Future	379.16	380.9050	379.1560	380.9050	0.00
22/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
22/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.36	91.6620	91.6400	91.6620	0.00
22/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.36	91.6820	91.6400	91.6820	0.00
22/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.34	91.7320	91.6600	91.7320	0.00
22/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.7620	91.6600	91.7620	0.00
22/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.26	91.8220	91.7400	91.8220	0.00
22/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.23	91.8420	91.7700	91.8420	0.00
22/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.11	91.9530	91.8900	91.9530	0.00
22/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.94	92.1330	92.0600	92.1330	0.00
22/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.67	92.4330	92.3300	92.4330	0.00
22/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.53	92.5320	92.4700	92.5320	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
22/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.33	92.6220	92.6700	92.6220	0.00
22/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.39	92.6420	92.6100	92.6420	0.00
22/11/2023	R035 On 01-February-24			Bond Future	11.67	87.4963	86.7620	87.4963	68,543.00
22/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	186	0	0	0	400.00
22/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	674	1	1	1	400.00
22/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8994	10	9	10	0.00
22/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3620	4	4	4	0.00
22/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3658	4	4	4	0.00
22/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3582	4	4	4	0.00
22/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	907	1	1	1	0.00
22/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	881	1	1	1	0.00
22/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	894	1	1	1	0.00
22/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	115	0	0	0	400.00
22/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3707	3	4	3	0.00
22/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6110	5	6	5	0.00
22/11/2023	R035 On 02-May-24			Bond Future	11.77	84.9170	84.1666	84.9170	105,087.00
22/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1432	2	1	2	0.00
22/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1451	2	1	2	0.00
22/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1413	2	1	2	0.00
22/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4559	4	5	4	0.00
22/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4486	4	4	4	0.00
22/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4522	4	5	4	0.00
22/11/2023	R035 On 01-August-24			Bond Future	11.88	86.7833	86.0171	86.7833	0.00
22/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3278	4	3	4	0.00
22/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3251	4	3	4	0.00
22/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3305	4	3	4	0.00
22/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3651	3	4	3	0.00
22/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3701	3	4	3	0.00
22/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3676	3	4	3	0.00
22/11/2023	R035 On 07-November-24			Bond Future	12.00	84.3522	83.5680	84.3522	19,584.00
22/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4361	5	4	5	0.00
22/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4332	5	4	5	0.00
22/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4390	5	4	5	0.00
22/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3425	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
22/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3467	3	3	3	0.00
22/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3446	3	3	3	0.00
22/11/2023	R035 On 06-February-25			Bond Future	12.14	86.1255	85.3259	86.1255	0.00
22/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4859	5	5	5	0.00
22/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3554	3	4	3	0.00
22/11/2023	R053 On 01-February-24			Bond Future	12.23	100.2700	99.2720	100.2700	0.00
22/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6118	7	6	7	0.00
22/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	6065	7	6	7	0.00
22/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6172	7	6	7	0.00
22/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1059	1	1	1	0.00
22/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1090	1	1	1	0.00
22/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1075	1	1	1	0.00
22/11/2023	R053 On 02-May-24			Bond Future	12.33	96.6201	95.6002	96.6201	5,189.00
22/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7240	8	7	8	0.00
22/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7288	8	7	8	0.00
22/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7192	8	7	8	0.00
22/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2303	2	2	2	0.00
22/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2264	2	2	2	0.00
22/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2284	2	2	2	0.00
22/11/2023	R053 On 01-August-24			Bond Future	12.44	98.7430	97.7013	98.7430	0.00
22/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8185	9	8	9	0.00
22/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8230	9	8	9	0.00
22/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8140	9	8	9	0.00
22/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3302	3	3	3	0.00
22/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3260	3	3	3	0.00
22/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3281	3	3	3	0.00
22/11/2023	R053 On 07-November-24			Bond Future	12.55	95.2426	94.1764	95.2426	0.00
22/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6960	8	7	8	0.00
22/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	7001	8	7	8	0.00
22/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6919	8	7	8	0.00
22/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5245	5	5	5	0.00
22/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5187	5	5	5	0.00
22/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5216	5	5	5	0.00
22/11/2023	R053 On 06-February-25			Bond Future	12.68	97.2417	96.1543	97.2417	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
22/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7375	8	7	8	0.00
22/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5601	5	6	5	0.00
22/11/2023	R186 On 01-February-24			Bond Future	8.88	105.8024	105.3469	105.8024	80,781.00
22/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1804	2	2	2	0.00
22/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1783	2	2	2	0.00
22/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1825	2	2	2	0.00
22/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	216	0	0	0	0.00
22/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	224	0	0	0	0.00
22/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	220	0	0	0	0.00
22/11/2023	R186 On 02-May-24			Bond Future	8.87	108.1394	107.6740	108.1394	10,568.00
22/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	223	0	0	0	0.00
22/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	218	0	0	0	0.00
22/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	228	0	0	0	0.00
22/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3717	4	4	4	0.00
22/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2409	3	2	3	2,030.00
22/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	201	0	0	0	2,030.00
22/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	416	0	0	0	0.00
22/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2281	2	2	2	0.00
22/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2319	2	2	2	0.00
22/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2300	2	2	2	0.00
22/11/2023	R186 On 01-August-24			Bond Future	8.86	105.2077	104.7328	105.2077	0.00
22/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	992	1	1	1	0.00
22/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1003	1	1	1	0.00
22/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	980	1	1	1	0.00
22/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1377	1	1	1	0.00
22/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1357	1	1	1	0.00
22/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1367	1	1	1	0.00
22/11/2023	R186 On 07-November-24			Bond Future	8.83	107.7369	107.2513	107.7369	40,888.00
22/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1662	2	2	2	0.00
22/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1649	2	2	2	0.00
22/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1674	2	2	2	0.00
22/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1069	1	1	1	0.00
22/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1082	1	1	1	0.00
22/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1075	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
22/11/2023	R186 On 06-February-25			Bond Future	8.88	104.6877	104.1933	104.6877	0.00
22/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1448	2	1	2	0.00
22/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1193	1	1	1	0.00
22/11/2023	R202 On 01-February-24			Bond Future	261.20	261.6528	261.2039	261.6528	5,070.00
22/11/2023	R202 On 02-May-24			Bond Future	267.04	267.4954	267.0369	267.4954	0.00
22/11/2023	R202 On 01-August-24			Bond Future	267.85	268.3372	267.8474	268.3372	0.00
22/11/2023	R202 On 07-November-24			Bond Future	274.36	274.8554	274.3553	274.8554	6.00
22/11/2023	R202 On 06-February-25			Bond Future	274.95	275.4803	274.9465	275.4803	0.00
22/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	8156	9	8	9	0.00
22/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/11/2023	R209 On 01-February-24			Bond Future	11.76	67.6980	67.0018	67.6980	12,777.00
22/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2694	3	3	3	0.00
22/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2725	3	3	3	0.00
22/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2663	3	3	3	0.00
22/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1010	1	1	1	0.00
22/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	981	1	1	1	0.00
22/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	995	1	1	1	0.00
22/11/2023	R209 On 02-May-24			Bond Future	11.86	66.0403	65.3288	66.0403	0.00
22/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1092	1	1	1	0.00
22/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1108	1	1	1	0.00
22/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1077	1	1	1	0.00
22/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4404	4	4	4	0.00
22/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4335	4	4	4	0.00
22/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4370	4	4	4	0.00
22/11/2023	R209 On 01-August-24			Bond Future	11.96	67.4915	66.7649	67.4915	0.00
22/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2696	3	3	3	0.00
22/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2673	3	3	3	0.00
22/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2719	3	3	3	0.00
22/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3456	3	3	3	0.00
22/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3503	3	4	3	0.00
22/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3479	3	3	3	0.00
22/11/2023	R209 On 07-November-24			Bond Future	12.07	65.9561	65.2125	65.9561	5,128.00
22/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3939	4	4	4	0.00
22/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3964	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
22/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3914	4	4	4	0.00
22/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3278	3	3	3	0.00
22/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3239	3	3	3	0.00
22/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3258	3	3	3	0.00
22/11/2023	R209 On 06-February-25			Bond Future	12.20	67.3424	66.5840	67.3424	0.00
22/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4423	5	4	5	0.00
22/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3347	3	3	3	0.00
22/11/2023	R210 On 01-February-24			Bond Future	231.82	232.0254	231.8192	232.0254	501.00
22/11/2023	R210 On 02-May-24			Bond Future	233.72	233.9476	233.7208	233.9476	0.00
22/11/2023	R210 On 01-August-24			Bond Future	238.91	239.1449	238.9148	239.1449	0.00
22/11/2023	R210 On 07-November-24			Bond Future	241.36	241.6088	241.3581	241.6088	60.00
22/11/2023	R210 On 06-February-25			Bond Future	246.50	246.7546	246.5020	246.7546	0.00
22/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6892	7	7	7	0.00
22/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/11/2023	R213 On 01-February-24			Bond Future	10.65	85.9364	85.2515	85.9364	29,384.00
22/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4673	5	5	5	0.00
22/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4637	5	5	5	0.00
22/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4709	5	5	5	0.00
22/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	268	0	0	0	0.00
22/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	277	0	0	0	0.00
22/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	273	0	0	0	0.00
22/11/2023	R213 On 02-May-24			Bond Future	10.73	84.2760	83.5761	84.2760	0.00
22/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1363	2	1	2	0.00
22/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1346	2	1	2	0.00
22/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1379	2	1	2	0.00
22/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3211	3	3	3	0.00
22/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3264	3	3	3	0.00
22/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3237	3	3	3	0.00
22/11/2023	R213 On 01-August-24			Bond Future	10.81	86.1284	85.4137	86.1284	0.00
22/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2769	3	3	3	0.00
22/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2791	3	3	3	0.00
22/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2747	3	3	3	0.00
22/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2553	2	3	2	0.00
22/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2516	2	3	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
22/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2534	2	3	2	0.00
22/11/2023	R213 On 07-November-24			Bond Future	10.91	84.6363	83.9048	84.6363	15,875.00
22/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3569	4	4	4	0.00
22/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3545	4	4	4	0.00
22/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3593	4	4	4	0.00
22/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2338	2	2	2	0.00
22/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2368	2	2	2	0.00
22/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2353	2	2	2	0.00
22/11/2023	R213 On 06-February-25			Bond Future	11.04	86.4173	85.6716	86.4173	0.00
22/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3861	4	4	4	0.00
22/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2686	2	3	2	0.00
22/11/2023	R214 On 01-February-24			Bond Future	12.10	63.4668	62.7798	63.4668	12,860.00
22/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1854	2	2	2	0.00
22/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1881	2	2	2	0.00
22/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1828	2	2	2	0.00
22/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1655	1	2	1	0.00
22/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1612	1	2	1	0.00
22/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1633	1	2	1	0.00
22/11/2023	R214 On 02-May-24			Bond Future	12.20	61.5642	60.8622	61.5642	10,172.00
22/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2432	3	2	3	7,110.00
22/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6644	7	7	7	0.00
22/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4518	5	5	5	0.00
22/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2383	3	2	3	10,000.00
22/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1076	1	1	1	0.00
22/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1091	1	1	1	0.00
22/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1060	1	1	1	0.00
22/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4754	4	5	4	0.00
22/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4680	4	5	4	0.00
22/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4717	4	5	4	0.00
22/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2706	2	3	2	0.00
22/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1428	1	1	1	17,110.00
22/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2753	2	3	2	0.00
22/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	801	1	1	1	17,110.00
22/11/2023	R214 On 01-August-24			Bond Future	12.29	62.9173	62.2002	62.9173	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
22/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2929	3	3	3	0.00
22/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2905	3	3	3	0.00
22/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2953	3	3	3	0.00
22/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3495	3	3	3	0.00
22/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3543	3	4	3	0.00
22/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3519	3	4	3	0.00
22/11/2023	R214 On 07-November-24			Bond Future	12.40	61.1213	60.3873	61.1213	0.00
22/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4193	5	4	5	0.00
22/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4220	5	4	5	0.00
22/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4167	5	4	5	0.00
22/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3262	3	3	3	0.00
22/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3223	3	3	3	0.00
22/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3243	3	3	3	0.00
22/11/2023	R214 On 06-February-25			Bond Future	12.53	62.4061	61.6575	62.4061	0.00
22/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4441	5	4	5	0.00
22/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3624	3	4	3	0.00
22/11/2023	R248 On 01-February-24			Bond Future	12.21	77.9223	77.1147	77.9223	246,476.00
22/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9062	10	9	10	0.00
22/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5533	6	6	6	0.00
22/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1925	2	2	2	0.00
22/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1955	2	2	2	0.00
22/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1895	2	2	2	0.00
22/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	531	1	1	1	1,000.00
22/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2397	3	2	3	100.00
22/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6715	7	7	7	0.00
22/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	408	0	0	0	1,000.00
22/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1883	2	2	2	0.00
22/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4956	4	5	4	0.00
22/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2324	2	2	2	0.00
22/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2265	2	2	2	0.00
22/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2294	2	2	2	0.00
22/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	609	0	1	0	1,100.00
22/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	185	0	0	0	1,100.00
22/11/2023	R248 On 02-May-24			Bond Future	12.31	75.1951	74.3698	75.1951	12,631.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1049	1	1	1	1,500.00
22/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3519	4	4	4	1,500.00
22/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6248	7	6	7	0.00
22/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1166	1	1	1	0.00
22/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1184	1	1	1	0.00
22/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1149	1	1	1	0.00
22/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6399	6	6	6	0.00
22/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6303	6	6	6	0.00
22/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6351	6	6	6	0.00
22/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1578	1	2	1	1,500.00
22/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2992	3	3	3	0.00
22/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6695	6	7	6	0.00
22/11/2023	R248 On 01-August-24			Bond Future	12.41	76.8477	76.0047	76.8477	13,000.00
22/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3654	4	4	4	0.00
22/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3684	4	4	4	0.00
22/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3625	4	4	4	0.00
22/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4259	4	4	4	0.00
22/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4202	4	4	4	0.00
22/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4230	4	4	4	0.00
22/11/2023	R248 On 07-November-24			Bond Future	12.52	74.2411	73.3783	74.2411	0.00
22/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5403	6	5	6	0.00
22/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5435	6	5	6	0.00
22/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5371	6	5	6	0.00
22/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3950	4	4	4	0.00
22/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3905	4	4	4	0.00
22/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3928	4	4	4	0.00
22/11/2023	R248 On 06-February-25			Bond Future	12.65	75.8010	74.9210	75.8010	0.00
22/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5045	6	5	6	0.00
22/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4740	4	5	4	0.00
22/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/11/2023	X213 On 28-February-31			Bond Future	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
22/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00