



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: 19/12/2023 TO: 19/12/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	2025 On 01-February-24			Bond Future	176.28	176.3055	176.2798	176.3055	11,660.00
19/12/2023	2025 On 02-May-24			Bond Future	180.23	180.2571	180.2308	180.2571	0.00
19/12/2023	2025 On 01-August-24			Bond Future	182.41	182.4354	182.4090	182.4354	0.00
19/12/2023	2025 On 07-November-24			Bond Future	186.71	186.7335	186.7073	186.7335	75.00
19/12/2023	2029 On 01-February-24			Bond Future	130.64	130.6939	130.6389	130.6939	7,360.00
19/12/2023	2029 On 02-May-24			Bond Future	132.20	132.2540	132.1980	132.2540	0.00
19/12/2023	2029 On 01-August-24			Bond Future	135.15	135.2047	135.1477	135.2047	0.00
19/12/2023	2029 On 07-November-24			Bond Future	136.93	136.9834	136.9257	136.9834	66.00
19/12/2023	2029 On 06-February-25			Bond Future	139.84	139.8992	139.8409	139.8992	0.00
19/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7441	7	7	7	0.00
19/12/2023	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
19/12/2023	2030 On 01-February-24			Bond Future	9.74	92.7399	92.3926	92.7399	95,172.00
19/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6595	7	7	7	0.00
19/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6633	7	7	7	0.00
19/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6557	7	7	7	0.00
19/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6404	7	6	7	0.00
19/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1459	2	1	2	1,360.00
19/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	607	1	1	1	400.00
19/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1877	2	2	2	400.00
19/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9375	10	9	10	0.00
19/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2952	3	3	3	500.00
19/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8483	9	8	9	0.00
19/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1347	2	1	2	500.00
19/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2165	2	2	2	200.00
19/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5222	6	5	6	0.00
19/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	8071	8	8	8	0.00
19/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8446	9	8	9	0.00
19/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1663	2	2	2	500.00
19/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	7	0	0	0	500.00
19/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	554	0	1	0	0.00
19/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	9	0	0	0	200.00
19/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	56	0	0	0	700.00
19/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	391	0	0	0	0.00
19/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	233	0	0	0	0.00
19/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	7	0	0	0	500.00
19/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	699	1	1	1	0.00
19/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	3	0	0	0	400.00
19/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	477	0	0	0	0.00
19/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1315	1	1	1	0.00
19/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	26	0	0	0	1,360.00
19/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	643	1	1	1	0.00
19/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	24	0	0	0	0.00
19/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	22	0	0	0	0.00
19/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	23	0	0	0	0.00
19/12/2023	2030 On 02-May-24			Bond Future	9.78	94.7958	94.4409	94.7958	21,427.00
19/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1578	2	2	2	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
19/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4661	5	5	5	1,080.00
19/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	10012	10	10	10	0.00
19/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2708	3	3	3	1,000.00
19/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8483	9	8	9	0.00
19/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1897	2	2	2	0.00
19/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1919	2	2	2	0.00
19/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1876	2	2	2	0.00
19/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	4029	4	4	4	500.00
19/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5652	6	6	6	500.00
19/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12648	13	13	13	0.00
19/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	13	0	0	0	500.00
19/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	345	0	0	0	0.00
19/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	654	1	1	1	0.00
19/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1747	2	2	2	0.00
19/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1708	2	2	2	0.00
19/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1728	2	2	2	0.00
19/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	119	0	0	0	1,000.00
19/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	62	0	0	0	1,080.00
19/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	507	0	1	0	0.00
19/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1159	1	1	1	0.00
19/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2067	2	2	2	0.00
19/12/2023	2030 On 01-August-24			Bond Future	9.83	92.8826	92.5201	92.8826	0.00
19/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3543	4	4	4	0.00
19/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3570	4	4	4	0.00
19/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3517	4	4	4	0.00
19/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1398	1	1	1	0.00
19/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1373	1	1	1	0.00
19/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1385	1	1	1	0.00
19/12/2023	2030 On 07-November-24			Bond Future	9.89	95.0451	94.6746	95.0451	1,652.00
19/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4533	5	5	5	0.00
19/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4559	5	5	5	0.00
19/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4506	5	5	5	0.00
19/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1335	1	1	1	0.00
19/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1316	1	1	1	0.00
19/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1325	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
19/12/2023	2030 On 06-February-25			Bond Future	9.97	93.0339	92.6560	93.0339	0.00
19/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4189	4	4	4	0.00
19/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1639	2	2	2	0.00
19/12/2023	2032 On 01-February-24			Bond Future	10.59	90.8911	90.3388	90.8911	91,820.00
19/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5965	6	6	6	0.00
19/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5921	6	6	6	0.00
19/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	6008	7	6	7	0.00
19/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	2081	2	2	2	8,500.00
19/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6660	7	7	7	0.00
19/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	110	0	0	0	1,200.00
19/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1598	2	2	2	1,200.00
19/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9319	10	9	10	0.00
19/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1083	1	1	1	500.00
19/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2799	3	3	3	500.00
19/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9783	10	10	10	0.00
19/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8811	9	9	9	0.00
19/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1664	2	2	2	200.00
19/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5574	6	6	6	0.00
19/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4710	5	5	5	0.00
19/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3776	4	4	4	0.00
19/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3860	4	4	4	0.00
19/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	1903	2	2	2	0.00
19/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	618	0	1	0	17,000.00
19/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	203	0	0	0	8,500.00
19/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	213	0	0	0	17,000.00
19/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	128	0	0	0	8,500.00
19/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	81	0	0	0	200.00
19/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	718	1	1	1	0.00
19/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	14	0	0	0	200.00
19/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	8	0	0	0	500.00
19/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	365	0	0	0	0.00
19/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1066	1	1	1	0.00
19/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	10	0	0	0	1,200.00
19/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	749	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
19/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3009	3	3	3	0.00
19/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	45	0	0	0	0.00
19/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	554	0	1	0	0.00
19/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	64	0	0	0	0.00
19/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	67	0	0	0	0.00
19/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	66	0	0	0	0.00
19/12/2023	2032 On 02-May-24			Bond Future	10.66	88.7439	88.1793	88.7439	61,402.00
19/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2762	3	3	3	1,000.00
19/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10157	11	10	11	0.00
19/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1554	2	2	2	1,000.00
19/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	2056	2	2	2	500.00
19/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3449	4	3	4	500.00
19/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11238	12	11	12	0.00
19/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4300	5	4	5	1,550.00
19/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11891	12	12	12	0.00
19/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1961	2	2	2	0.00
19/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1938	2	2	2	0.00
19/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1984	2	2	2	0.00
19/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2202	3	2	3	1,550.00
19/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3833	4	4	4	0.00
19/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5948	6	6	6	0.00
19/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	2008	2	2	2	500.00
19/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	618	1	1	1	500.00
19/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1221	1	1	1	500.00
19/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2426	2	2	2	0.00
19/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2451	2	2	2	0.00
19/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2501	2	3	2	0.00
19/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2476	2	2	2	0.00
19/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	86	0	0	0	1,550.00
19/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1044	1	1	1	0.00
19/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2234	2	2	2	0.00
19/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	115	0	0	0	500.00
19/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1394	1	1	1	0.00
19/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2377	2	2	2	0.00
19/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1790	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
19/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	173	0	0	0	1,000.00
19/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	2996	3	3	3	0.00
19/12/2023	2032 On 01-August-24			Bond Future	10.73	90.7023	90.1255	90.7023	0.00
19/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3932	4	4	4	0.00
19/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3902	4	4	4	0.00
19/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3961	4	4	4	0.00
19/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2028	2	2	2	0.00
19/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2061	2	2	2	0.00
19/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2045	2	2	2	0.00
19/12/2023	2032 On 07-November-24			Bond Future	10.83	88.6477	88.0579	88.6477	1,526.00
19/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11138	12	11	12	0.00
19/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5326	6	5	6	1,615.00
19/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4837	5	5	5	0.00
19/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4807	5	5	5	0.00
19/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4867	5	5	5	0.00
19/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1925	2	2	2	0.00
19/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1953	2	2	2	0.00
19/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1939	2	2	2	0.00
19/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	505	0	1	0	1,615.00
19/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1732	2	2	2	0.00
19/12/2023	2032 On 06-February-25			Bond Future	10.95	90.5100	89.9081	90.5100	0.00
19/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5359	6	5	6	0.00
19/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	1999	2	2	2	0.00
19/12/2023	2033 On 01-February-24			Bond Future	123.84	124.4330	123.8381	124.4330	8,052.00
19/12/2023	2033 On 02-May-24			Bond Future	125.15	125.7562	125.1481	125.7562	0.00
19/12/2023	2033 On 01-August-24			Bond Future	127.94	128.5620	127.9407	128.5620	0.00
19/12/2023	2033 On 07-November-24			Bond Future	129.45	130.0869	129.4514	130.0869	0.00
19/12/2023	2033 On 06-February-25			Bond Future	132.21	132.8561	132.2076	132.8561	0.00
19/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7268	8	7	8	0.00
19/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/12/2023	2037 On 01-February-24			Bond Future	11.83	78.7565	78.3134	78.7565	134,725.00
19/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	3124	3	3	3	0.00
19/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	3165	4	3	4	0.00
19/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	3084	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
19/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10382	11	10	11	0.00
19/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5823	6	6	6	0.00
19/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2237	3	2	3	2,500.00
19/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	118	0	0	0	2,500.00
19/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	833	1	1	1	0.00
19/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	9	0	0	0	2,500.00
19/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	518	0	1	0	0.00
19/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	496	0	0	0	0.00
19/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	507	0	1	0	0.00
19/12/2023	2037 On 02-May-24			Bond Future	11.93	80.5024	80.0495	80.5024	0.00
19/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1355	2	1	2	0.00
19/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1375	2	1	2	0.00
19/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1335	2	1	2	0.00
19/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4112	4	4	4	0.00
19/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4038	4	4	4	0.00
19/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4075	4	4	4	0.00
19/12/2023	2037 On 01-August-24			Bond Future	12.04	78.0232	77.5606	78.0232	0.00
19/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9485	10	9	10	0.00
19/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	7025	7	7	7	0.00
19/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3418	4	3	4	0.00
19/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3447	4	3	4	1,383.00
19/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3389	4	3	4	0.00
19/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3128	3	3	3	0.00
19/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3080	3	3	3	0.00
19/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3104	3	3	3	0.00
19/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1354	1	1	1	1,383.00
19/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	823	1	1	1	1,383.00
19/12/2023	2037 On 07-November-24			Bond Future	12.16	79.8388	79.3657	79.8388	9,175.00
19/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4952	5	5	5	0.00
19/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4984	5	5	5	0.00
19/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4921	5	5	5	0.00
19/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2848	3	3	3	0.00
19/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2811	3	3	3	0.00
19/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2830	3	3	3	0.00
19/12/2023	2037 On 06-February-25			Bond Future	12.30	77.2558	76.7731	77.2558	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
19/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5339	6	5	6	0.00
19/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3026	3	3	3	0.00
19/12/2023	2038 On 01-February-24			Bond Future	133.57	133.5611	133.5736	133.5611	3,549.00
19/12/2023	2038 On 02-May-24			Bond Future	136.57	136.5547	136.5674	136.5547	1,706.00
19/12/2023	2038 On 01-August-24			Bond Future	137.54	137.5273	137.5407	137.5273	0.00
19/12/2023	2038 On 07-November-24			Bond Future	140.78	140.7666	140.7809	140.7666	0.00
19/12/2023	2038 On 06-February-25			Bond Future	141.65	141.6341	141.6496	141.6341	0.00
19/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	6420	6	6	6	0.00
19/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/12/2023	2040 On 01-February-24			Bond Future	12.13	78.7463	78.2500	78.7463	126,434.00
19/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	2040	2	2	2	0.00
19/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4539	5	5	5	0.00
19/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9269	10	9	10	0.00
19/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	2183	3	2	3	0.00
19/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	2147	2	2	2	0.00
19/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2220	3	2	3	0.00
19/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	983	1	1	1	0.00
19/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1024	1	1	1	0.00
19/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1003	1	1	1	0.00
19/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	26	0	0	0	0.00
19/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	299	0	0	0	0.00
19/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1086	1	1	1	0.00
19/12/2023	2040 On 02-May-24			Bond Future	12.24	80.4919	79.9848	80.4919	0.00
19/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1192	1	1	1	0.00
19/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1173	1	1	1	0.00
19/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1210	1	1	1	0.00
19/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	4858	5	5	5	0.00
19/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	4943	5	5	5	0.00
19/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	4901	5	5	5	0.00
19/12/2023	2040 On 01-August-24			Bond Future	12.35	77.7620	77.2439	77.7620	0.00
19/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3415	4	3	4	0.00
19/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3386	4	3	4	0.00
19/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3444	4	3	4	0.00
19/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3515	3	4	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
19/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3569	3	4	3	0.00
19/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3542	3	4	3	0.00
19/12/2023	2040 On 07-November-24			Bond Future	12.48	79.5713	79.0414	79.5713	8,697.00
19/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	5104	5	5	5	0.00
19/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	5071	5	5	5	0.00
19/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	5136	5	5	5	0.00
19/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3093	3	3	3	0.00
19/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3133	3	3	3	0.00
19/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3113	3	3	3	0.00
19/12/2023	2040 On 06-February-25			Bond Future	12.62	76.7317	76.1910	76.7317	0.00
19/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5235	6	5	6	0.00
19/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3469	3	3	3	0.00
19/12/2023	2044 On 01-February-24			Bond Future	12.22	74.9768	74.4170	74.9768	100,633.00
19/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5792	6	6	6	0.00
19/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1713	2	2	2	0.00
19/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1745	2	2	2	0.00
19/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1680	2	2	2	0.00
19/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4630	5	5	5	0.00
19/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	299	0	0	0	15,000.00
19/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1372	1	1	1	0.00
19/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1321	1	1	1	0.00
19/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1346	1	1	1	0.00
19/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	168	0	0	0	5,000.00
19/12/2023	2044 On 02-May-24			Bond Future	12.32	76.6389	76.0668	76.6389	34.00
19/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1121	1	1	1	0.00
19/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1138	1	1	1	0.00
19/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1105	1	1	1	0.00
19/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5111	5	5	5	0.00
19/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5019	5	5	5	0.00
19/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5065	5	5	5	0.00
19/12/2023	2044 On 01-August-24			Bond Future	12.43	73.9492	73.3646	73.9492	0.00
19/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	3126	3	3	3	0.00
19/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3154	3	3	3	0.00
19/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	3097	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
19/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	3945	4	4	4	0.00
19/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	3887	4	4	4	0.00
19/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	3916	4	4	4	0.00
19/12/2023	2044 On 07-November-24			Bond Future	12.55	75.6696	75.0717	75.6696	0.00
19/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5195	6	5	6	0.00
19/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5227	6	5	6	0.00
19/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	5163	6	5	6	0.00
19/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3272	3	3	3	0.00
19/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3230	3	3	3	0.00
19/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3250	3	3	3	0.00
19/12/2023	2044 On 06-February-25			Bond Future	12.68	72.8732	72.2631	72.8732	0.00
19/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5511	6	6	6	0.00
19/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3707	3	4	3	0.00
19/12/2023	2046 On 01-February-24			Bond Future	118.09	118.2578	118.0862	118.2578	11,904.00
19/12/2023	2046 On 02-May-24			Bond Future	118.58	118.7571	118.5815	118.7571	4,626.00
19/12/2023	2046 On 01-August-24			Bond Future	121.23	121.4063	121.2272	121.4063	0.00
19/12/2023	2046 On 07-November-24			Bond Future	121.87	122.0553	121.8724	122.0553	0.00
19/12/2023	2046 On 06-February-25			Bond Future	124.47	124.6516	124.4655	124.6516	0.00
19/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10456	11	10	11	0.00
19/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/12/2023	2050 On 01-February-24			Bond Future	118.00	118.3990	117.9986	118.3990	10,813.00
19/12/2023	2050 On 02-May-24			Bond Future	120.64	121.0528	120.6433	121.0528	3,316.00
19/12/2023	2050 On 01-August-24			Bond Future	121.03	121.4446	121.0263	121.4446	0.00
19/12/2023	2050 On 07-November-24			Bond Future	123.88	124.3053	123.8777	124.3053	0.00
19/12/2023	2050 On 06-February-25			Bond Future	124.14	124.5785	124.1427	124.5785	0.00
19/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8543	9	9	9	0.00
19/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/12/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	AL37 On 01-February-24			Index Future	922.63	948.5230	922.6280	948.5230	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
19/12/2023	AL37 On 02-May-24			Index Future	943.08	969.5520	943.0840	969.5520	0.00
19/12/2023	AL37 On 01-August-24			Index Future	963.92	990.9650	963.9150	990.9650	0.00
19/12/2023	AL37 On 07-November-24			Index Future	986.42	1014.0930	986.4160	1014.0930	0.00
19/12/2023	AL37 On 06-February-25			Index Future	1007.23	1035.4910	1007.2340	1035.4910	0.00
19/12/2023	AL7T On 01-February-24			Index Future	1096.65	1079.3190	1096.6460	1079.3190	0.00
19/12/2023	AL7T On 02-May-24			Index Future	1120.96	1103.2480	1120.9590	1103.2480	0.00
19/12/2023	AL7T On 01-August-24			Index Future	1145.72	1127.6140	1145.7190	1127.6140	0.00
19/12/2023	AL7T On 07-November-24			Index Future	1172.46	1153.9310	1172.4640	1153.9310	0.00
19/12/2023	AL7T On 06-February-25			Index Future	1197.21	1178.2800	1197.2080	1178.2800	0.00
19/12/2023	ALBI On 01-February-24			Index Future	942.84	948.7140	942.8370	948.7140	100.00
19/12/2023	ALBI On 02-May-24			Index Future	963.74	969.7470	963.7400	969.7470	0.00
19/12/2023	ALBI On 01-August-24			Index Future	985.03	991.1640	985.0270	991.1640	0.00
19/12/2023	ALBI On 07-November-24			Index Future	1008.02	1014.2980	1008.0210	1014.2980	0.00
19/12/2023	ALBI On 06-February-25			Index Future	1029.30	1035.7000	1029.2950	1035.7000	0.00
19/12/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C186 On 21-December-26			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
19/12/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/12/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	ES33 On 01-February-24			Bond Future	12.23	76.9815	76.6396	76.9815	0.00
19/12/2023	ES33 On 02-May-24			Bond Future	12.36	74.9079	74.5584	74.9079	0.00
19/12/2023	ES33 On 01-August-24			Bond Future	12.49	76.5785	76.2214	76.5785	0.00
19/12/2023	ES33 On 07-November-24			Bond Future	12.65	74.5776	74.2124	74.5776	0.00
19/12/2023	ES33 On 06-February-25			Bond Future	12.83	76.1600	75.7874	76.1600	0.00
19/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	2056	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
19/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/12/2023	ES42 On 01-February-24			Bond Future	12.84	72.4948	72.0738	72.4948	0.00
19/12/2023	ES42 On 02-May-24			Bond Future	12.97	69.8570	69.4267	69.8570	0.00
19/12/2023	ES42 On 01-August-24			Bond Future	13.10	71.4143	70.9745	71.4143	0.00
19/12/2023	ES42 On 07-November-24			Bond Future	13.25	68.8261	68.3763	68.8261	0.00
19/12/2023	ES42 On 06-February-25			Bond Future	13.41	70.2835	69.8245	70.2835	0.00
19/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1431	2	1	2	0.00
19/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/12/2023	GOVI On 01-February-24			GOVI	928.81	934.7000	928.8120	934.7000	722.00
19/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	488220	55	49	55	0.00
19/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	488120	55	49	55	0.00
19/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	488320	55	49	55	0.00
19/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 02-May-24			GOVI	949.40	955.4220	949.4040	955.4220	0.00
19/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	4	0	4	0.00
19/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	4	0	4	0.00
19/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	4	0	4	0.00
19/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	15660	0	2	0	0.00
19/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	15860	0	2	0	0.00
19/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	15760	0	2	0	0.00
19/12/2023	GOVI On 01-August-24			GOVI	970.38	976.5230	970.3750	976.5230	0.00
19/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	269850	33	27	33	0.00
19/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	270050	33	27	33	0.00
19/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	269950	33	27	33	0.00
19/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 07-November-24			GOVI	993.03	999.3150	993.0270	999.3150	0.00
19/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	442470	51	44	51	0.00
19/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	442370	51	44	51	0.00
19/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	442270	51	44	51	0.00
19/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	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
19/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/12/2023	GOVI On 06-February-25			GOVI	1013.98	1020.4000	1013.9840	1020.4000	0.00
19/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	419840	48	42	48	0.00
19/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/12/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2023	IGOV On 01-February-24			Index Future	351.49	351.9520	351.4890	351.9520	606.00
19/12/2023	IGOV On 02-May-24			Index Future	359.37	359.8410	359.3680	359.8410	16.00
19/12/2023	IGOV On 01-August-24			Index Future	367.39	367.8720	367.3890	367.8720	0.00
19/12/2023	IGOV On 07-November-24			Index Future	376.05	376.5460	376.0540	376.5460	0.00
19/12/2023	IGOV On 06-February-25			Index Future	384.07	384.5720	384.0700	384.5720	0.00
19/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/12/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
19/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.29	91.7100	91.7100	91.7100	0.00
19/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.27	91.7300	91.7300	91.7300	0.00
19/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
19/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.12	91.8800	91.8800	91.8800	0.00
19/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	7.96	92.0400	92.0400	92.0400	0.00
19/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	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
19/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
19/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
19/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
19/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
19/12/2023	R035 On 01-February-24			Bond Future	11.39	88.6535	88.2926	88.6535	68,077.00
19/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	149	0	0	0	400.00
19/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	740	1	1	1	400.00
19/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10418	11	10	11	0.00
19/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4497	5	4	5	0.00
19/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4452	5	4	5	0.00
19/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4543	5	5	5	0.00
19/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	235	0	0	0	0.00
19/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	246	0	0	0	0.00
19/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	240	0	0	0	0.00
19/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	8	0	0	0	400.00
19/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2243	2	2	2	0.00
19/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4542	4	5	4	0.00
19/12/2023	R035 On 02-May-24			Bond Future	11.48	86.1067	85.7379	86.1067	109,420.00
19/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1803	2	2	2	0.00
19/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1780	2	2	2	0.00
19/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1827	2	2	2	0.00
19/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3290	3	3	3	0.00
19/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3354	3	3	3	0.00
19/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3322	3	3	3	0.00
19/12/2023	R035 On 01-August-24			Bond Future	11.57	88.0072	87.6305	88.0072	0.00
19/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3901	4	4	4	0.00
19/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3869	4	4	4	0.00
19/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3932	4	4	4	0.00
19/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2664	3	3	3	0.00
19/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2706	3	3	3	0.00
19/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2685	3	3	3	0.00
19/12/2023	R035 On 07-November-24			Bond Future	11.69	85.5413	85.1562	85.5413	19,875.00
19/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5158	5	5	5	0.00
19/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	5125	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
19/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5190	5	5	5	0.00
19/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2637	3	3	3	0.00
19/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2673	3	3	3	0.00
19/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2655	3	3	3	0.00
19/12/2023	R035 On 06-February-25			Bond Future	11.82	87.3388	86.9459	87.3388	0.00
19/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5678	6	6	6	0.00
19/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2753	3	3	3	0.00
19/12/2023	R053 On 01-February-24			Bond Future	12.14	100.6590	99.9588	100.6590	0.00
19/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	6135	7	6	7	0.00
19/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	6075	7	6	7	0.00
19/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	6194	7	6	7	0.00
19/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	395	0	0	0	0.00
19/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	413	0	0	0	0.00
19/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	404	0	0	0	0.00
19/12/2023	R053 On 02-May-24			Bond Future	12.24	97.0256	96.3099	97.0256	5,189.00
19/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7379	8	7	8	0.00
19/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7430	8	7	8	0.00
19/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7329	8	7	8	0.00
19/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1730	2	2	2	0.00
19/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1697	2	2	2	0.00
19/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1713	2	2	2	0.00
19/12/2023	R053 On 01-August-24			Bond Future	12.34	99.1664	98.4352	99.1664	0.00
19/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	8244	9	8	9	0.00
19/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	8292	9	8	9	0.00
19/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	8197	9	8	9	0.00
19/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2626	2	3	2	0.00
19/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2588	2	3	2	0.00
19/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2607	2	3	2	0.00
19/12/2023	R053 On 07-November-24			Bond Future	12.46	95.6030	94.8552	95.6030	0.00
19/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6840	7	7	7	0.00
19/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6882	7	7	7	0.00
19/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6798	7	7	7	0.00
19/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4445	4	4	4	0.00
19/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4390	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
19/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4417	4	4	4	0.00
19/12/2023	R053 On 06-February-25			Bond Future	12.59	97.6090	96.8458	97.6090	0.00
19/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7284	8	7	8	0.00
19/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4819	5	5	5	0.00
19/12/2023	R186 On 01-February-24			Bond Future	8.60	106.3001	106.0693	106.3001	75,288.00
19/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2342	3	2	3	0.00
19/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2366	3	2	3	0.00
19/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2319	3	2	3	0.00
19/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	37	0	0	0	0.00
19/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	35	0	0	0	0.00
19/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	36	0	0	0	0.00
19/12/2023	R186 On 02-May-24			Bond Future	8.56	108.6568	108.4209	108.6568	11,233.00
19/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	300	0	0	0	0.00
19/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	307	0	0	0	0.00
19/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	295	0	0	0	0.00
19/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4329	5	4	5	0.00
19/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2909	3	3	3	2,030.00
19/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	67	0	0	0	2,030.00
19/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	169	0	0	0	0.00
19/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1649	1	2	1	0.00
19/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1613	1	2	1	0.00
19/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1630	1	2	1	0.00
19/12/2023	R186 On 01-August-24			Bond Future	8.51	105.7464	105.5056	105.7464	0.00
19/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1293	1	1	1	0.00
19/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1307	1	1	1	0.00
19/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1279	1	1	1	0.00
19/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	903	1	1	1	0.00
19/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	887	1	1	1	0.00
19/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	895	1	1	1	0.00
19/12/2023	R186 On 07-November-24			Bond Future	8.47	108.2095	107.9635	108.2095	44,540.00
19/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1986	2	2	2	0.00
19/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1972	2	2	2	0.00
19/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	2000	2	2	2	0.00
19/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	683	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
19/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	692	1	1	1	0.00
19/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	687	1	1	1	0.00
19/12/2023	R186 On 06-February-25			Bond Future	8.46	105.1694	104.9187	105.1694	0.00
19/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1778	2	2	2	0.00
19/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	798	1	1	1	0.00
19/12/2023	R202 On 01-February-24			Bond Future	262.33	262.3061	262.3290	262.3061	5,070.00
19/12/2023	R202 On 02-May-24			Bond Future	268.21	268.1852	268.2088	268.1852	0.00
19/12/2023	R202 On 01-August-24			Bond Future	269.09	269.0653	269.0902	269.0653	0.00
19/12/2023	R202 On 07-November-24			Bond Future	275.43	275.4038	275.4306	275.4038	6.00
19/12/2023	R202 On 06-February-25			Bond Future	276.05	276.0193	276.0477	276.0193	0.00
19/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	9258	9	9	9	0.00
19/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/12/2023	R209 On 01-February-24			Bond Future	11.56	68.3490	67.9833	68.3490	14,229.00
19/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	3033	3	3	3	0.00
19/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2996	3	3	3	0.00
19/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	3070	3	3	3	0.00
19/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	345	0	0	0	0.00
19/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	361	0	0	0	0.00
19/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	353	0	0	0	0.00
19/12/2023	R209 On 02-May-24			Bond Future	11.65	66.7111	66.3373	66.7111	0.00
19/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1206	1	1	1	0.00
19/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1188	1	1	1	0.00
19/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1223	1	1	1	0.00
19/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3443	3	3	3	0.00
19/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3507	3	4	3	0.00
19/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3475	3	3	3	0.00
19/12/2023	R209 On 01-August-24			Bond Future	11.74	68.1833	67.8014	68.1833	0.00
19/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	3012	3	3	3	0.00
19/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2986	3	3	3	0.00
19/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	3038	3	3	3	0.00
19/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2738	3	3	3	0.00
19/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2780	3	3	3	0.00
19/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2759	3	3	3	0.00
19/12/2023	R209 On 07-November-24			Bond Future	11.85	66.6144	66.2239	66.6144	5,237.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4205	4	4	4	0.00
19/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4232	4	4	4	0.00
19/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4178	4	4	4	0.00
19/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2530	2	3	2	0.00
19/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2496	2	2	2	0.00
19/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2513	2	3	2	0.00
19/12/2023	R209 On 06-February-25			Bond Future	11.97	68.0138	67.6154	68.0138	0.00
19/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4769	5	5	5	0.00
19/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2661	3	3	3	0.00
19/12/2023	R210 On 01-February-24			Bond Future	235.73	235.9894	235.7259	235.9894	677.00
19/12/2023	R210 On 02-May-24			Bond Future	237.75	238.0174	237.7481	238.0174	0.00
19/12/2023	R210 On 01-August-24			Bond Future	243.05	243.3275	243.0529	243.3275	0.00
19/12/2023	R210 On 07-November-24			Bond Future	245.43	245.7087	245.4285	245.7087	60.00
19/12/2023	R210 On 06-February-25			Bond Future	250.65	250.9373	250.6524	250.9373	0.00
19/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11042	11	11	11	0.00
19/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/12/2023	R213 On 01-February-24			Bond Future	10.26	87.4460	86.9718	87.4460	29,769.00
19/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6154	7	6	7	0.00
19/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6194	7	6	7	0.00
19/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	6115	7	6	7	0.00
19/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	35	0	0	0	0.00
19/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	33	0	0	0	0.00
19/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	34	0	0	0	0.00
19/12/2023	R213 On 02-May-24			Bond Future	10.32	85.8258	85.3411	85.8258	0.00
19/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1898	2	2	2	0.00
19/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1920	2	2	2	0.00
19/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1876	2	2	2	0.00
19/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2029	2	2	2	0.00
19/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	1986	2	2	2	0.00
19/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2007	2	2	2	0.00
19/12/2023	R213 On 01-August-24			Bond Future	10.38	87.7202	87.2250	87.7202	0.00
19/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3685	4	4	4	0.00
19/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3712	4	4	4	0.00
19/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3658	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
19/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1652	1	2	1	0.00
19/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1625	1	2	1	0.00
19/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1639	1	2	1	0.00
19/12/2023	R213 On 07-November-24			Bond Future	10.46	86.2024	85.6961	86.2024	16,191.00
19/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4584	5	5	5	0.00
19/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4557	5	5	5	0.00
19/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4612	5	5	5	0.00
19/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1565	1	2	1	0.00
19/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1588	1	2	1	0.00
19/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1577	1	2	1	0.00
19/12/2023	R213 On 06-February-25			Bond Future	10.57	88.0152	87.4986	88.0152	0.00
19/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4836	5	5	5	0.00
19/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1834	2	2	2	0.00
19/12/2023	R214 On 01-February-24			Bond Future	11.98	63.7895	63.3921	63.7895	10,887.00
19/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1746	2	2	2	0.00
19/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1716	2	2	2	0.00
19/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1776	2	2	2	0.00
19/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	894	1	1	1	0.00
19/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	930	1	1	1	0.00
19/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	912	1	1	1	0.00
19/12/2023	R214 On 02-May-24			Bond Future	12.07	61.8990	61.4928	61.8990	10,172.00
19/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2454	3	2	3	7,110.00
19/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6967	7	7	7	0.00
19/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4699	5	5	5	0.00
19/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2401	3	2	3	10,000.00
19/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	1020	1	1	1	0.00
19/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	1005	1	1	1	0.00
19/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	1034	1	1	1	0.00
19/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	3993	4	4	4	0.00
19/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4069	4	4	4	0.00
19/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4031	4	4	4	0.00
19/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2097	2	2	2	0.00
19/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	979	1	1	1	17,110.00
19/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2141	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
19/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	493	0	0	0	17,110.00
19/12/2023	R214 On 01-August-24			Bond Future	12.16	63.2652	62.8502	63.2652	0.00
19/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2982	3	3	3	0.00
19/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2957	3	3	3	0.00
19/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	3008	3	3	3	0.00
19/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2899	3	3	3	0.00
19/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	2944	3	3	3	0.00
19/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2922	3	3	3	0.00
19/12/2023	R214 On 07-November-24			Bond Future	12.27	61.4314	61.0070	61.4314	0.00
19/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4220	4	4	4	0.00
19/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4248	5	4	5	0.00
19/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4193	4	4	4	0.00
19/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2668	3	3	3	0.00
19/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2632	2	3	2	0.00
19/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2650	2	3	2	0.00
19/12/2023	R214 On 06-February-25			Bond Future	12.39	62.7222	62.2891	62.7222	0.00
19/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4452	5	4	5	0.00
19/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3004	3	3	3	0.00
19/12/2023	R248 On 01-February-24			Bond Future	12.13	78.0461	77.5942	78.0461	246,221.00
19/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9386	10	9	10	0.00
19/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5602	6	6	6	0.00
19/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1601	2	2	2	0.00
19/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1633	2	2	2	0.00
19/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1569	2	2	2	0.00
19/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	2111	2	2	2	0.00
19/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	276	0	0	0	0.00
19/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6892	7	7	7	0.00
19/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	106	0	0	0	0.00
19/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1118	1	1	1	0.00
19/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4221	4	4	4	0.00
19/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1519	1	2	1	0.00
19/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1463	1	1	1	0.00
19/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1491	1	1	1	0.00
19/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	198	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
19/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	30	0	0	0	0.00
19/12/2023	R248 On 02-May-24			Bond Future	12.22	75.3277	74.8658	75.3277	13,880.00
19/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	902	1	1	1	0.00
19/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3402	4	3	4	0.00
19/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6284	7	6	7	0.00
19/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	1005	1	1	1	0.00
19/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	1020	1	1	1	0.00
19/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	990	1	1	1	0.00
19/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5744	5	6	5	0.00
19/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5644	5	6	5	0.00
19/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5694	5	6	5	0.00
19/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1118	1	1	1	0.00
19/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2379	2	2	2	0.00
19/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6052	6	6	6	0.00
19/12/2023	R248 On 01-August-24			Bond Future	12.32	76.9902	76.5183	76.9902	13,000.00
19/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3566	4	4	4	0.00
19/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3596	4	4	4	0.00
19/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3535	4	4	4	0.00
19/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3656	3	4	3	0.00
19/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3601	3	4	3	0.00
19/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3628	3	4	3	0.00
19/12/2023	R248 On 07-November-24			Bond Future	12.44	74.3309	73.8483	74.3309	0.00
19/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5388	6	5	6	0.00
19/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5421	6	5	6	0.00
19/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5355	6	5	6	0.00
19/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3464	3	3	3	0.00
19/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3421	3	3	3	0.00
19/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3443	3	3	3	0.00
19/12/2023	R248 On 06-February-25			Bond Future	12.57	75.8920	75.3997	75.8920	0.00
19/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	5056	5	5	5	0.00
19/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4273	4	4	4	0.00
19/12/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	X210 On 31-March-28			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
19/12/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00