



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

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	2025 On 01-February-24			Bond Future	176.2415	176.3420	176.2415	176.3420	11,660
21/12/2023	2025 On 02-May-24			Bond Future	180.1923	180.2950	180.1923	180.2950	0
21/12/2023	2025 On 01-August-24			Bond Future	182.3728	182.4772	182.3728	182.4772	0
21/12/2023	2025 On 07-November-24			Bond Future	186.6749	186.7810	186.6749	186.7810	75
21/12/2023	2029 On 01-February-24			Bond Future	130.3113	130.3019	130.3113	130.3019	7,360
21/12/2023	2029 On 02-May-24			Bond Future	131.8634	131.8537	131.8634	131.8537	0
21/12/2023	2029 On 01-August-24			Bond Future	134.8078	134.7976	134.8078	134.7976	0
21/12/2023	2029 On 07-November-24			Bond Future	136.5814	136.5703	136.5814	136.5703	66
21/12/2023	2029 On 06-February-25			Bond Future	139.4930	139.4811	139.4930	139.4811	118
21/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	7093.0200	7081.0700	7.0930	7.0811	0
21/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	2030 On 01-February-24			Bond Future	9.7692	9.6826	92.2532	92.6202	98,216
21/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	535.3100	688.3300	0.5353	0.6883	400
21/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	1382.6500	1168.6600	1.3827	1.1687	0
21/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	1241.8300	1479.1600	1.2418	1.4792	500
21/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	732.6600	602.9800	0.7327	0.6030	0
21/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	1350.3400	1596.6600	1.3503	1.5967	1,360
21/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	673.3500	552.6600	0.6734	0.5527	0
21/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	1549.2900	1810.3000	1.5493	1.8103	500
21/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	579.5300	473.5300	0.5795	0.4735	0
21/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1758.6800	2033.0600	1.7587	2.0331	400
21/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	497.3200	404.6900	0.4973	0.4047	0
21/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	2041.6700	2331.3100	2.0417	2.3313	200
21/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	407.1000	329.7300	0.4071	0.3297	0
21/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	2819.7800	3139.3200	2.8198	3.1393	500
21/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	240.1000	192.6300	0.2401	0.1926	0
21/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	5082.4800	5438.1200	5.0825	5.4381	0
21/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	55.3100	43.9400	0.0553	0.0439	700
21/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	6264.0100	6625.8500	6.2640	6.6259	0
21/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	25.1300	19.9600	0.0251	0.0200	1,360
21/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	6416.3900	6778.7300	6.4164	6.7787	0
21/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	22.7000	18.0300	0.0227	0.0180	0
21/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	6454.4500	6816.9200	6.4545	6.8169	0
21/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	22.1200	17.5800	0.0221	0.0176	0
21/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	6492.5300	6855.1100	6.4925	6.8551	0
21/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	21.5700	17.1400	0.0216	0.0171	0
21/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	7930.8800	8296.2400	7.9309	8.2962	0
21/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	8.2300	6.5800	0.0082	0.0066	200
21/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	8305.9200	8671.6600	8.3059	8.6717	0
21/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	6.4000	5.1300	0.0064	0.0051	500
21/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	8343.3300	8709.1000	8.3433	8.7091	0
21/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	6.2400	5.0000	0.0062	0.0050	500
21/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	9235.4800	9601.8900	9.2355	9.6019	0
21/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	3.0100	2.4100	0.0030	0.0024	400
21/12/2023	2030 On 02-May-24			Bond Future	9.8133	9.7219	94.2987	94.6738	21,427

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1499.3800	1682.5600	1.4994	1.6826	1,000
21/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2129.9400	1938.0100	2.1299	1.9380	0
21/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1789.3000	1992.9100	1.7893	1.9929	0
21/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	1802.7400	1631.2400	1.8027	1.6312	0
21/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1810.0900	2015.0600	1.8101	2.0151	0
21/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	1782.5700	1612.4300	1.7826	1.6124	0
21/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1831.2500	2037.5700	1.8313	2.0376	0
21/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	1762.7900	1594.0000	1.7628	1.5940	0
21/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	2604.3900	2853.0000	2.6044	2.8530	1,000
21/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1197.5700	1071.0700	1.1976	1.0711	0
21/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3908.8700	4204.8900	3.9089	4.2049	500
21/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	676.5300	597.4400	0.6765	0.5974	0
21/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	4536.2500	4848.0100	4.5363	4.8480	1,080
21/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	524.4700	461.1200	0.5245	0.4611	0
21/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	5521.2300	5851.5800	5.5212	5.8516	500
21/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	356.1900	311.4300	0.3562	0.3114	0
21/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	8344.2300	8702.9900	8.3442	8.7030	0
21/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	121.6500	105.3000	0.1217	0.1053	1,000
21/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	9871.5800	10237.8000	9.8716	10.2378	0
21/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	63.7600	54.8700	0.0638	0.0549	1,080
21/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	12506.2400	12879.2100	12.5062	12.8792	0
21/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	13.5600	11.4200	0.0136	0.0114	500
21/12/2023	2030 On 01-August-24			Bond Future	9.8639	9.7672	92.3762	92.7594	0
21/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	3414.0500	3671.0400	3.4141	3.6710	0
21/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	1438.5800	1312.4000	1.4386	1.3124	0
21/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	3439.6800	3697.5700	3.4397	3.6976	0
21/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	1425.7200	1300.4400	1.4257	1.3004	0
21/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	3465.6500	3724.4400	3.4657	3.7244	0
21/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1413.2100	1288.8300	1.4132	1.2888	0
21/12/2023	2030 On 07-November-24			Bond Future	9.9283	9.8256	94.5298	94.9215	1,652
21/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	4398.0100	4676.0700	4.3980	4.6761	0
21/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1372.1000	1258.4500	1.3721	1.2585	0
21/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	4424.5200	4703.2900	4.4245	4.7033	0
21/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1362.1000	1249.1600	1.3621	1.2492	0

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21/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	4451.0800	4730.5500	4.4511	4.7306	0
21/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1352.1800	1239.9400	1.3522	1.2399	0
21/12/2023	2030 On 06-February-25			Bond Future	10.0113	9.9023	92.5108	92.9103	0
21/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	4087.3900	4355.0700	4.0874	4.3551	0
21/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	1682.6100	1550.7800	1.6826	1.5508	0
21/12/2023	2032 On 01-February-24			Bond Future	10.6071	10.5212	90.2373	90.6609	91,882
21/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	91.0000	142.0600	0.0910	0.1421	1,200
21/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	3091.4400	2718.9000	3.0914	2.7189	0
21/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	1007.6400	1242.4200	1.0076	1.2424	500
21/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	1091.5700	902.7500	1.0916	0.9028	0
21/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	1510.3600	1794.1900	1.5104	1.7942	1,200
21/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	762.6200	622.8500	0.7626	0.6229	0
21/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	1575.2500	1864.2200	1.5753	1.8642	200
21/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	730.3500	595.7200	0.7304	0.5957	0
21/12/2023	2032 On 01-February-24	10.85	Call	Bond Future	1810.6600	2116.5800	1.8107	2.1166	0
21/12/2023	2032 On 01-February-24	10.85	Put	Bond Future	626.7900	509.1100	0.6268	0.5091	17,000
21/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1986.1800	2303.1700	1.9862	2.3032	8,500
21/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	561.2400	454.6300	0.5612	0.4546	0
21/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	2698.8100	3050.4500	2.6988	3.0505	500
21/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	365.7900	293.8300	0.3658	0.2938	0
21/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	3672.2500	4053.4100	3.6723	4.0534	0
21/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	209.9500	167.5100	0.2100	0.1675	17,000
21/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	3755.7900	4138.8400	3.7558	4.1388	0
21/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	200.2700	159.7200	0.2003	0.1597	8,500
21/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	4605.0800	5003.1300	4.6051	5.0031	0
21/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	124.7400	99.1900	0.1247	0.0992	8,500
21/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	5469.1200	5876.8300	5.4691	5.8768	0
21/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	77.2600	61.3700	0.0773	0.0614	200
21/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	5816.6200	6227.0900	5.8166	6.2271	0
21/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	63.8300	50.7000	0.0638	0.0507	0
21/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	5860.0700	6270.8600	5.8601	6.2709	0
21/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	62.3100	49.5000	0.0623	0.0495	0
21/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	5903.5500	6314.6400	5.9036	6.3146	0
21/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	60.8500	48.3400	0.0609	0.0483	0

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21/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	6555.5200	6970.4000	6.5555	6.9704	0
21/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	42.6300	33.9100	0.0426	0.0339	0
21/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	8707.7000	9128.8200	8.7077	9.1288	0
21/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	12.4300	9.9500	0.0124	0.0100	200
21/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	9216.7700	9638.5400	9.2168	9.6385	0
21/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	9.2900	7.4600	0.0093	0.0075	1,200
21/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	9680.2800	10102.4800	9.6803	10.1025	0
21/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	7.1400	5.7400	0.0071	0.0057	500
21/12/2023	2032 On 02-May-24			Bond Future	10.6780	10.5882	88.0759	88.5089	61,402
21/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1495.9200	1684.0900	1.4959	1.6841	1,000
21/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	3041.6900	2796.9500	3.0417	2.7970	0
21/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1873.0400	2088.9500	1.8730	2.0890	0
21/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	2539.6600	2322.6600	2.5397	2.3227	0
21/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1895.9200	2113.3800	1.8959	2.1134	0
21/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	2514.0200	2298.5700	2.5140	2.2986	0
21/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1918.9500	2137.9400	1.9190	2.1379	0
21/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	2488.5800	2274.6600	2.4886	2.2747	0
21/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1942.3600	2162.8900	1.9424	2.1629	500
21/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	2463.5400	2251.1600	2.4635	2.2512	0
21/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1989.2100	2212.7900	1.9892	2.2128	500
21/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	2413.6100	2204.2800	2.4136	2.2043	0
21/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	2133.6300	2366.2900	2.1336	2.3663	1,550
21/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	2268.5100	2068.2600	2.2685	2.0683	0
21/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	2685.6800	2949.0000	2.6857	2.9490	1,000
21/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	1816.9200	1647.3300	1.8169	1.6473	0
21/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	3365.6400	3659.5200	3.3656	3.6595	500
21/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	1414.6900	1275.6600	1.4147	1.2757	0
21/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	3746.9700	4055.2800	3.7470	4.0553	0
21/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1238.3800	1113.7800	1.2384	1.1138	500
21/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	4211.0900	4534.8700	4.2111	4.5349	1,550
21/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1057.8800	948.7500	1.0579	0.9488	0
21/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	5851.1400	6215.3500	5.8511	6.2154	0
21/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	624.2500	555.5500	0.6243	0.5556	500
21/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	10053.6000	10465.8300	10.0536	10.4658	0

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21/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	172.8000	152.1200	0.1728	0.1521	1,000
21/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	11134.5200	11553.2400	11.1345	11.5532	0
21/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	114.4300	100.2400	0.1144	0.1002	500
21/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	11786.8600	12208.8300	11.7869	12.2088	0
21/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	85.8300	74.8900	0.0858	0.0749	1,550
21/12/2023	2032 On 01-August-24			Bond Future	10.7551	10.6611	90.0212	90.4635	0
21/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	3826.0700	4107.4700	3.8261	4.1075	0
21/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2089.2500	1928.3600	2.0893	1.9284	0
21/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	3855.0400	4137.4800	3.8550	4.1375	0
21/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2072.5100	1912.6600	2.0725	1.9127	0
21/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3884.1000	4167.5700	3.8841	4.1676	0
21/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2055.8900	1897.0700	2.0559	1.8971	0
21/12/2023	2032 On 07-November-24			Bond Future	10.8552	10.7565	87.9535	88.4057	1,526
21/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	4729.2700	5033.5300	4.7293	5.0335	0
21/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	1979.9900	1832.0300	1.9800	1.8320	0
21/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	4758.8200	5063.9500	4.7588	5.0640	0
21/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	1965.7500	1818.6600	1.9658	1.8187	0
21/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	4788.7300	5094.7200	4.7887	5.0947	0
21/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	1951.9100	1805.6800	1.9519	1.8057	0
21/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	5245.3100	5563.7900	5.2453	5.5638	1,615
21/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	1755.6200	1621.8800	1.7556	1.6219	0
21/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	11038.8900	11447.0500	11.0389	11.4471	0
21/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	510.8700	466.8100	0.5109	0.4668	1,615
21/12/2023	2032 On 06-February-25			Bond Future	10.9685	10.8649	89.8040	90.2653	0
21/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	5282.0200	5597.4800	5.2820	5.5975	0
21/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2025.7900	1879.9500	2.0258	1.8800	0
21/12/2023	2033 On 01-February-24			Bond Future	123.7027	123.8927	123.7027	123.8927	8,052
21/12/2023	2033 On 02-May-24			Bond Future	125.0101	125.2043	125.0101	125.2043	0
21/12/2023	2033 On 01-August-24			Bond Future	127.8016	127.9997	127.8016	127.9997	0
21/12/2023	2033 On 07-November-24			Bond Future	129.3125	129.5148	129.3125	129.5148	0
21/12/2023	2033 On 06-February-25			Bond Future	132.0694	132.2753	132.0694	132.2753	0
21/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	7129.3900	7335.3200	7.1294	7.3353	0
21/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	2037 On 01-February-24			Bond Future	11.8799	11.7895	78.0442	78.5399	135,090
21/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	2031.2900	2374.2000	2.0313	2.3742	2,500
21/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	897.1600	744.4400	0.8972	0.7444	0
21/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	2853.2300	3246.9300	2.8532	3.2469	0
21/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	557.1600	455.2300	0.5572	0.4552	0
21/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	2893.0400	3288.7200	2.8930	3.2887	0
21/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	544.7700	444.8200	0.5448	0.4448	0
21/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2933.1300	3330.7500	2.9331	3.3308	0
21/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	532.7100	434.7000	0.5327	0.4347	0
21/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	5559.7300	6029.5300	5.5597	6.0295	0
21/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	124.7800	98.9500	0.1248	0.0990	2,500
21/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	10112.9800	10606.7900	10.1130	10.6068	0
21/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	8.3900	6.5700	0.0084	0.0066	2,500
21/12/2023	2037 On 02-May-24			Bond Future	11.9825	11.8887	79.7746	80.2812	0
21/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	1227.3100	1407.4900	1.2273	1.4075	0
21/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	4278.9800	3952.5700	4.2790	3.9526	0
21/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	1245.9900	1427.9600	1.2460	1.4280	0
21/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	4240.9100	3916.2900	4.2409	3.9163	0
21/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	1265.0200	1448.7900	1.2650	1.4488	0
21/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	4203.2400	3880.4200	4.2032	3.8804	0
21/12/2023	2037 On 01-August-24			Bond Future	12.0935	11.9959	77.2808	77.7984	0
21/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	3226.9900	3509.9000	3.2270	3.5099	0
21/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	3245.6200	3010.9700	3.2456	3.0110	0
21/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	3255.1800	3539.4300	3.2552	3.5394	0
21/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	3221.0400	2987.7300	3.2210	2.9877	0
21/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	3283.4900	3569.0700	3.2835	3.5691	1,383
21/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	3196.6300	2964.6500	3.1966	2.9647	0
21/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	6800.6100	7200.4500	6.8006	7.2005	0
21/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1409.6800	1291.9600	1.4097	1.2920	1,383
21/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	9238.7400	9681.3900	9.2387	9.6814	0
21/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	856.3700	781.4600	0.8564	0.7815	1,383
21/12/2023	2037 On 07-November-24			Bond Future	12.2190	12.1173	79.0815	79.6109	9,175
21/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	4737.5900	5065.7000	4.7376	5.0657	0
21/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	2949.3600	2748.1400	2.9494	2.7481	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	4768.6700	5097.8200	4.7687	5.0978	0
21/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	2930.3900	2730.2100	2.9304	2.7302	0
21/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	4799.5300	5129.7300	4.7995	5.1297	0
21/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	2911.2400	2712.1100	2.9112	2.7121	0
21/12/2023	2037 On 06-February-25			Bond Future	12.3538	12.2480	76.4853	77.0254	0
21/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	5153.3900	5490.3200	5.1534	5.4903	0
21/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3128.7800	2925.5900	3.1288	2.9256	0
21/12/2023	2038 On 01-February-24			Bond Future	132.4230	133.4817	132.4230	133.4817	3,549
21/12/2023	2038 On 02-May-24			Bond Future	135.3915	136.4739	135.3915	136.4739	1,706
21/12/2023	2038 On 01-August-24			Bond Future	136.3409	137.4472	136.3409	137.4472	0
21/12/2023	2038 On 07-November-24			Bond Future	139.5564	140.6882	139.5564	140.6882	0
21/12/2023	2038 On 06-February-25			Bond Future	140.4033	141.5586	140.4033	141.5586	0
21/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	5173.3100	6328.5600	5.1733	6.3286	0
21/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	2040 On 01-February-24			Bond Future	12.1770	12.0816	77.9979	78.5493	126,452
21/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1855.6000	2210.1600	1.8556	2.2102	0
21/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	1153.8600	956.9900	1.1539	0.9570	0
21/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1958.6300	2322.4000	1.9586	2.3224	0
21/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	1087.2100	899.5500	1.0872	0.8996	0
21/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1993.5500	2360.3300	1.9936	2.3603	0
21/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	1065.7000	881.0500	1.0657	0.8811	0
21/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	2028.7600	2398.5200	2.0288	2.3985	0
21/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1044.5400	862.8700	1.0445	0.8629	0
21/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	4301.3500	4789.0400	4.3014	4.7890	0
21/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	314.1300	250.3900	0.3141	0.2504	0
21/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	9016.9800	9562.6100	9.0170	9.5626	0
21/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	25.7900	19.9900	0.0258	0.0200	0
21/12/2023	2040 On 02-May-24			Bond Future	12.2841	12.1851	79.7272	80.2908	0
21/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	1081.6600	1258.3000	1.0817	1.2583	0
21/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	5109.5200	4722.5800	5.1095	4.7226	0
21/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	1099.2500	1277.8200	1.0993	1.2778	0
21/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	5065.9200	4680.9100	5.0659	4.6809	0
21/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	1117.0200	1297.5200	1.1170	1.2975	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	5022.5800	4639.5000	5.0226	4.6395	0
21/12/2023	2040 On 01-August-24			Bond Future	12.3996	12.2967	76.9820	77.5579	0
21/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	3237.1700	3541.5700	3.2372	3.5416	0
21/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	3682.0900	3410.6000	3.6821	3.4106	0
21/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	3265.7900	3571.6900	3.2658	3.5717	0
21/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	3654.5800	3384.5900	3.6546	3.3846	0
21/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	3294.5200	3601.9200	3.2945	3.6019	0
21/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	3627.2500	3358.7600	3.6273	3.3588	0
21/12/2023	2040 On 07-November-24			Bond Future	12.5290	12.4219	78.7754	79.3644	8,697
21/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	4900.4200	5261.3000	4.9004	5.2613	0
21/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	3228.6100	3000.5300	3.2286	3.0005	0
21/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	4932.4600	5294.5200	4.9325	5.2945	0
21/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	3207.8400	2980.9400	3.2078	2.9809	0
21/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	4964.5800	5327.8100	4.9646	5.3278	0
21/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	3187.2100	2961.4800	3.1872	2.9615	0
21/12/2023	2040 On 06-February-25			Bond Future	12.6668	12.5555	75.9218	76.5228	0
21/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	5066.4800	5428.7000	5.0665	5.4287	0
21/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	3570.0900	3331.3200	3.5701	3.3313	0
21/12/2023	2044 On 01-February-24			Bond Future	12.2607	12.1652	74.1622	74.7173	95,462
21/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	1510.6300	1830.7700	1.5106	1.8308	0
21/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	1456.6100	1221.5900	1.4566	1.2216	0
21/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	1541.2300	1864.7300	1.5412	1.8647	0
21/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	1429.5000	1197.8400	1.4295	1.1978	0
21/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	1572.2300	1899.0700	1.5722	1.8991	0
21/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	1402.8700	1174.5500	1.4029	1.1746	0
21/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	4389.5600	4881.6600	4.3896	4.8817	0
21/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	313.5200	250.4600	0.3135	0.2505	15,000
21/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	5543.7100	6062.2900	5.5437	6.0623	0
21/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	174.5900	138.0100	0.1746	0.1380	5,000
21/12/2023	2044 On 02-May-24			Bond Future	12.3644	12.2654	75.8065	76.3739	34
21/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	1016.5100	1187.3800	1.0165	1.1874	0
21/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	5282.9200	4886.3700	5.2829	4.8864	0
21/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	1031.8700	1204.5700	1.0319	1.2046	0
21/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	5235.7600	4841.0400	5.2358	4.8410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	1047.5400	1222.1000	1.0475	1.2221	0
21/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	5188.9900	4796.1300	5.1890	4.7961	0
21/12/2023	2044 On 01-August-24			Bond Future	12.4758	12.3731	73.0998	73.6795	0
21/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2954.9500	3244.5800	2.9550	3.2446	0
21/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	4067.0900	3776.9900	4.0671	3.7770	0
21/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2982.7000	3273.8800	2.9827	3.2739	0
21/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	4037.3700	3748.8200	4.0374	3.7488	0
21/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	3010.3400	3303.0700	3.0103	3.3031	0
21/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	4007.6000	3720.6000	4.0076	3.7206	0
21/12/2023	2044 On 07-November-24			Bond Future	12.6002	12.4934	74.8027	75.3956	0
21/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4990.4900	5352.8900	4.9905	5.3529	0
21/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	3367.9900	3137.4300	3.3680	3.1374	0
21/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	5021.9100	5385.4700	5.0219	5.3855	0
21/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	3346.3400	3116.9400	3.3463	3.1169	0
21/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	5053.6700	5418.3900	5.0537	5.4184	0
21/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	3325.1000	3096.8600	3.3251	3.0969	0
21/12/2023	2044 On 06-February-25			Bond Future	12.7321	12.6211	71.9906	72.5957	0
21/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	5339.8600	5705.3700	5.3399	5.7054	0
21/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	3808.4000	3568.7900	3.8084	3.5688	0
21/12/2023	2046 On 01-February-24			Bond Future	117.7876	117.7766	117.7876	117.7766	11,904
21/12/2023	2046 On 02-May-24			Bond Future	118.2768	118.2656	118.2768	118.2656	4,626
21/12/2023	2046 On 01-August-24			Bond Future	120.9175	120.9058	120.9175	120.9058	0
21/12/2023	2046 On 07-November-24			Bond Future	121.5589	121.5463	121.5589	121.5463	0
21/12/2023	2046 On 06-February-25			Bond Future	124.1487	124.1353	124.1487	124.1353	0
21/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	10138.6600	10125.2600	10.1387	10.1253	0
21/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	2050 On 01-February-24			Bond Future	117.6543	117.6436	117.6543	117.6436	10,813
21/12/2023	2050 On 02-May-24			Bond Future	120.2919	120.2808	120.2919	120.2808	3,316
21/12/2023	2050 On 01-August-24			Bond Future	120.6691	120.6574	120.6691	120.6574	0
21/12/2023	2050 On 07-November-24			Bond Future	123.5151	123.5026	123.5151	123.5026	0
21/12/2023	2050 On 06-February-25			Bond Future	123.7763	123.7630	123.7763	123.7630	0
21/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	8176.2900	8162.9500	8.1763	8.1630	0
21/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	AL37 On 01-February-24			Index Future	935.3590	948.3400	935.3590	948.3400	0
21/12/2023	AL37 On 02-May-24			Index Future	969.5520	969.3660	969.5520	969.3660	0
21/12/2023	AL37 On 01-August-24			Index Future	990.9650	990.7800	990.9650	990.7800	0
21/12/2023	AL37 On 07-November-24			Index Future	1014.0930	1013.9120	1014.0930	1,013.9120	0
21/12/2023	AL37 On 06-February-25			Index Future	1035.4910	1035.3150	1035.4910	1,035.3150	0
21/12/2023	AL7T On 01-February-24			Index Future	1094.7020	1100.0630	1094.7020	1,100.0630	0
21/12/2023	AL7T On 02-May-24			Index Future	1118.9730	1124.4520	1118.9730	1,124.4520	0
21/12/2023	AL7T On 01-August-24			Index Future	1143.6950	1149.2920	1143.6950	1,149.2920	0
21/12/2023	AL7T On 07-November-24			Index Future	1170.4020	1176.1250	1170.4020	1,176.1250	0
21/12/2023	AL7T On 06-February-25			Index Future	1195.1130	1200.9520	1195.1130	1,200.9520	0
21/12/2023	ALBI On 01-February-24			Index Future	947.7960	952.6030	947.7960	952.6030	100
21/12/2023	ALBI On 02-May-24			Index Future	968.8100	973.7230	968.8100	973.7230	0
21/12/2023	ALBI On 01-August-24			Index Future	990.2140	995.2330	990.2140	995.2330	0
21/12/2023	ALBI On 07-November-24			Index Future	1013.3370	1018.4700	1013.3370	1,018.4700	0
21/12/2023	ALBI On 06-February-25			Index Future	1034.7320	1039.9690	1034.7320	1,039.9690	0
21/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	ES33 On 01-February-24			Bond Future	12.2624	12.1721	76.4943	76.9038	0
21/12/2023	ES33 On 02-May-24			Bond Future	12.3892	12.2951	74.4100	74.8287	0
21/12/2023	ES33 On 01-August-24			Bond Future	12.5231	12.4249	76.0710	76.4988	0
21/12/2023	ES33 On 07-November-24			Bond Future	12.6903	12.5874	74.0604	74.4981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	ES33 On 06-February-25			Bond Future	12.8712	12.7636	75.6344	76.0810	0
21/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	1902.8500	2349.4100	1.9029	2.3494	0
21/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	ES42 On 01-February-24			Bond Future	12.8746	12.7845	71.9046	72.3762	0
21/12/2023	ES42 On 02-May-24			Bond Future	13.0005	12.9068	69.2539	69.7361	0
21/12/2023	ES42 On 01-August-24			Bond Future	13.1303	13.0329	70.7991	71.2918	0
21/12/2023	ES42 On 07-November-24			Bond Future	13.2867	13.1851	68.1986	68.7027	0
21/12/2023	ES42 On 06-February-25			Bond Future	13.4471	13.3413	69.6451	70.1595	0
21/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	1251.5900	1766.0400	1.2516	1.7660	0
21/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 01-February-24			GOVI	934.2730	938.9960	934.2730	938.9960	729
21/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	542930.0000	590160.0000	54.2930	59.0160	0
21/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	542830.0000	590060.0000	54.2830	59.0060	0
21/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	542730.0000	589960.0000	54.2730	58.9960	0
21/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 02-May-24			GOVI	954.9880	959.8150	954.9880	959.8150	0
21/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	40180.0000	88450.0000	4.0180	8.8450	0
21/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	40080.0000	88350.0000	4.0080	8.8350	0
21/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	39980.0000	88250.0000	3.9980	8.8250	0
21/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 01-August-24			GOVI	976.0860	981.0180	976.0860	981.0180	0
21/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	327160.0000	376480.0000	32.7160	37.6480	0
21/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	327060.0000	376380.0000	32.7060	37.6380	0
21/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	326960.0000	376280.0000	32.6960	37.6280	0
21/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 07-November-24			GOVI	998.8800	1003.9220	998.8800	1,003.9220	0
21/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	501000.0000	551420.0000	50.1000	55.1420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	500900.0000	551320.0000	50.0900	55.1320	0
21/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	500800.0000	551220.0000	50.0800	55.1220	0
21/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GOVI On 06-February-25			GOVI	1019.9690	1025.1140	1019.9690	1,025.1140	0
21/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	479690.0000	531140.0000	47.9690	53.1140	0
21/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/12/2023	IGOV On 01-February-24			Index Future	350.0670	350.7400	350.0670	350.7400	606
21/12/2023	IGOV On 02-May-24			Index Future	357.9150	358.6020	357.9150	358.6020	16
21/12/2023	IGOV On 01-August-24			Index Future	365.9060	366.6070	365.9060	366.6070	0
21/12/2023	IGOV On 07-November-24			Index Future	374.5380	375.2550	374.5380	375.2550	0
21/12/2023	IGOV On 06-February-25			Index Future	382.5260	383.2560	382.5260	383.2560	0
21/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
21/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3900	8.3800	91.6100	91.6200	0
21/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3700	8.3300	91.6300	91.6700	0
21/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.2900	91.6500	91.7100	0
21/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2600	8.2100	91.7400	91.7900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2300	8.2000	91.7700	91.8000	0
21/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1000	8.0500	91.9000	91.9500	0
21/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.8400	7.7800	92.1600	92.2200	0
21/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.5200	7.4400	92.4800	92.5600	0
21/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.4100	7.3300	92.5900	92.6700	0
21/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.3400	7.2300	92.6600	92.7700	0
21/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.2800	7.1500	92.7200	92.8500	0
21/12/2023	JBAF On 17-December-25			Jibar Tradeable Future	7.4100	7.3500	92.5900	92.6500	0
21/12/2023	R035 On 01-February-24			Bond Future	11.4235	11.3380	88.1045	88.5760	68,043
21/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	119.4600	171.5300	0.1195	0.1715	400
21/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	4700.7500	4281.4000	4.7008	4.2814	0
21/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	650.7700	824.9700	0.6508	0.8250	400
21/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	2341.7600	2044.5400	2.3418	2.0445	0
21/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	4269.3500	4693.0600	4.2694	4.6931	0
21/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	251.9900	204.2800	0.2520	0.2043	0
21/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	4314.5000	4739.2900	4.3145	4.7393	0
21/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	245.8500	199.2200	0.2459	0.1992	0
21/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	4359.6700	4785.5200	4.3597	4.7855	0
21/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	239.7900	194.2200	0.2398	0.1942	0
21/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	10229.4600	10699.3000	10.2295	10.6993	0
21/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	7.6600	6.0800	0.0077	0.0061	400
21/12/2023	R035 On 02-May-24			Bond Future	11.5124	11.4235	85.5459	86.0277	109,420
21/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1683.3900	1893.2200	1.6834	1.8932	0
21/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	3449.8800	3177.8600	3.4499	3.1779	0
21/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1706.0700	1917.6300	1.7061	1.9176	0
21/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	3416.9900	3146.7000	3.4170	3.1467	0
21/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1729.1100	1942.4200	1.7291	1.9424	0
21/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	3384.5200	3115.9800	3.3845	3.1160	0
21/12/2023	R035 On 01-August-24			Bond Future	11.6059	11.5135	87.4356	87.9279	0
21/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	3743.6700	4035.2000	3.7437	4.0352	0
21/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	2775.1500	2574.3800	2.7752	2.5744	0
21/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	3774.5600	4067.3100	3.7746	4.0673	0
21/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	2753.8800	2554.3300	2.7539	2.5543	0
21/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	3805.2800	4099.2500	3.8053	4.0993	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	2732.4800	2534.1500	2.7325	2.5342	0
21/12/2023	R035 On 07-November-24			Bond Future	11.7273	11.6307	84.9590	85.4624	19,875
21/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	4991.8500	5312.7000	4.9919	5.3127	0
21/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	2736.3900	2553.8300	2.7364	2.5538	0
21/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	5023.8600	5345.6900	5.0239	5.3457	0
21/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	2718.4400	2536.8600	2.7184	2.5369	0
21/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	5055.6400	5378.4500	5.0556	5.3785	0
21/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	2700.3000	2519.7000	2.7003	2.5197	0
21/12/2023	R035 On 06-February-25			Bond Future	11.8606	11.7599	86.7471	87.2607	0
21/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	5542.8000	5875.2100	5.5428	5.8752	0
21/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	2816.8300	2635.6500	2.8168	2.6357	0
21/12/2023	R053 On 01-February-24			Bond Future	12.1890	12.0935	99.5815	100.3141	0
21/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	5723.8800	6369.4500	5.7239	6.3695	0
21/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	439.1800	352.1500	0.4392	0.3522	0
21/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	5782.7700	6430.0800	5.7828	6.4301	0
21/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	429.5500	344.2600	0.4296	0.3443	0
21/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	5841.6800	6490.7300	5.8417	6.4907	0
21/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	420.0300	336.4800	0.4200	0.3365	0
21/12/2023	R053 On 02-May-24			Bond Future	12.2879	12.1888	95.9245	96.6734	5,189
21/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	7023.2800	7585.4100	7.0233	7.5854	0
21/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	1810.1200	1623.3300	1.8101	1.6233	0
21/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	7073.3700	7637.0700	7.0734	7.6371	0
21/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	1792.6900	1607.4700	1.7927	1.6075	0
21/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	7123.5300	7688.7900	7.1235	7.6888	0
21/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	1775.4300	1591.7700	1.7754	1.5918	0
21/12/2023	R053 On 01-August-24			Bond Future	12.3912	12.2884	98.0429	98.8080	0
21/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	7905.5800	8448.8900	7.9056	8.4489	0
21/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	2726.8300	2505.0600	2.7268	2.5051	0
21/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	7952.5300	8497.2000	7.9525	8.4972	0
21/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	2707.3200	2486.9100	2.7073	2.4869	0
21/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	7999.2500	8545.2900	7.9993	8.5453	0
21/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	2687.6800	2468.6400	2.6877	2.4686	0
21/12/2023	R053 On 07-November-24			Bond Future	12.5151	12.4080	94.4563	95.2389	0
21/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	6544.9900	7019.8700	6.5450	7.0199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	4590.9700	4283.2600	4.5910	4.2833	0
21/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	6586.5900	7062.9800	6.5866	7.0630	0
21/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	4562.9200	4256.7200	4.5629	4.2567	0
21/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	6628.2800	7106.1700	6.6283	7.1062	0
21/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	4535.0500	4230.3500	4.5351	4.2304	0
21/12/2023	R053 On 06-February-25			Bond Future	12.6441	12.5326	96.4413	97.2399	0
21/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	7030.8200	7513.7800	7.0308	7.5138	0
21/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	4969.8400	4654.2000	4.9698	4.6542	0
21/12/2023	R186 On 01-February-24			Bond Future	8.6497	8.5607	105.9447	106.1737	74,456
21/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	2197.4400	2415.4800	2.1974	2.4155	0
21/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	40.6700	29.7300	0.0407	0.0297	0
21/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	2221.2400	2439.6000	2.2212	2.4396	0
21/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	39.4400	28.8200	0.0394	0.0288	0
21/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	2245.0700	2463.7400	2.2451	2.4637	0
21/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	38.2500	27.9400	0.0383	0.0279	0
21/12/2023	R186 On 02-May-24			Bond Future	8.6096	8.5110	108.2938	108.5278	11,233
21/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	259.4300	319.9100	0.2594	0.3199	0
21/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	1740.9400	1567.4300	1.7409	1.5674	0
21/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	264.2800	325.6200	0.2643	0.3256	0
21/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	1721.6700	1549.0200	1.7217	1.5490	0
21/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	270.4200	332.7400	0.2704	0.3327	0
21/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	1703.6900	1532.0200	1.7037	1.5320	0
21/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2794.8400	2999.9400	2.7948	2.9999	2,030
21/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	182.4200	153.5300	0.1824	0.1535	0
21/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	4206.9600	4429.0600	4.2070	4.4291	0
21/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	71.9400	60.0500	0.0719	0.0601	2,030
21/12/2023	R186 On 01-August-24			Bond Future	8.5654	8.4552	105.3773	105.6162	0
21/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	1203.4300	1339.3800	1.2034	1.3394	0
21/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	955.5800	852.6500	0.9556	0.8527	0
21/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	1216.9000	1353.5800	1.2169	1.3536	0
21/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	947.4700	845.2700	0.9475	0.8453	0
21/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	1230.4300	1367.8400	1.2304	1.3678	0
21/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	939.4200	837.9500	0.9394	0.8380	0
21/12/2023	R186 On 07-November-24			Bond Future	8.5321	8.4065	107.8349	108.0789	44,540

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1883.2600	2047.5100	1.8833	2.0475	0
21/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	732.3000	652.5500	0.7323	0.6526	0
21/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1897.4000	2062.1500	1.8974	2.0622	0
21/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	727.3300	648.0800	0.7273	0.6481	0
21/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1911.5700	2076.8100	1.9116	2.0768	0
21/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	722.4000	643.6400	0.7224	0.6436	0
21/12/2023	R186 On 06-February-25			Bond Future	8.5334	8.3894	104.7904	105.0391	0
21/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1695.2900	1853.4200	1.6953	1.8534	0
21/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	843.9600	753.4300	0.8440	0.7534	0
21/12/2023	R202 On 01-February-24			Bond Future	260.5360	261.3689	260.5360	261.3689	5,070
21/12/2023	R202 On 02-May-24			Bond Future	266.3765	267.2280	266.3765	267.2280	0
21/12/2023	R202 On 01-August-24			Bond Future	267.2218	268.0914	267.2218	268.0914	0
21/12/2023	R202 On 07-November-24			Bond Future	273.5246	274.4137	273.5246	274.4137	6
21/12/2023	R202 On 06-February-25			Bond Future	274.1099	275.0167	274.1099	275.0167	0
21/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	7319.9300	8226.6800	7.3199	8.2267	0
21/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	R209 On 01-February-24			Bond Future	11.5939	11.5034	67.8156	68.2531	14,316
21/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	2840.9800	3206.1800	2.8410	3.2062	0
21/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	374.0200	301.6800	0.3740	0.3017	0
21/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	2877.8000	3244.5200	2.8778	3.2445	0
21/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	365.2000	294.3800	0.3652	0.2944	0
21/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	2914.7500	3282.9600	2.9148	3.2830	0
21/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	356.5700	287.2400	0.3566	0.2872	0
21/12/2023	R209 On 02-May-24			Bond Future	11.6811	11.5874	66.1660	66.6133	0
21/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	1114.9900	1279.3100	1.1150	1.2793	0
21/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	3605.1700	3322.2600	3.6052	3.3223	0
21/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	1132.0000	1297.9400	1.1320	1.2979	0
21/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	3572.2200	3290.9300	3.5722	3.2909	0
21/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	1149.1700	1316.7200	1.1492	1.3167	0
21/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	3539.4900	3259.8100	3.5395	3.2598	0
21/12/2023	R209 On 01-August-24			Bond Future	11.7731	11.6760	67.6274	68.0843	0
21/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2881.5900	3132.7000	2.8816	3.1327	0
21/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	2849.2900	2643.4800	2.8493	2.6435	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2906.6600	3158.9500	2.9067	3.1590	0
21/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	2827.5900	2622.9600	2.8276	2.6230	0
21/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2932.0400	3185.5100	2.9320	3.1855	0
21/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	2806.2400	2602.7900	2.8062	2.6028	0
21/12/2023	R209 On 07-November-24			Bond Future	11.8856	11.7846	66.0476	66.5149	5,237
21/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	4061.8200	4350.1500	4.0618	4.3502	0
21/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	2590.8500	2411.9000	2.5909	2.4119	0
21/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	4088.8900	4378.1800	4.0889	4.3782	0
21/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	2573.2900	2395.3000	2.5733	2.3953	0
21/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	4115.7800	4406.0300	4.1158	4.4060	0
21/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	2555.6000	2378.5700	2.5556	2.3786	0
21/12/2023	R209 On 06-February-25			Bond Future	12.0052	11.9004	67.4372	67.9140	0
21/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	4650.7600	4950.9600	4.6508	4.9510	0
21/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	2721.5200	2544.8600	2.7215	2.5449	0
21/12/2023	R210 On 01-February-24			Bond Future	235.8275	235.8106	235.8275	235.8106	677
21/12/2023	R210 On 02-May-24			Bond Future	237.8528	237.8354	237.8528	237.8354	0
21/12/2023	R210 On 01-August-24			Bond Future	243.1637	243.1453	243.1637	243.1453	0
21/12/2023	R210 On 07-November-24			Bond Future	245.5487	245.5289	245.5487	245.5289	60
21/12/2023	R210 On 06-February-25			Bond Future	250.7818	250.7604	250.7818	250.7604	0
21/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	11171.8000	11150.3600	11.1718	11.1504	0
21/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/12/2023	R213 On 01-February-24			Bond Future	10.2852	10.1991	86.8567	87.2378	29,769
21/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	5998.2100	6372.3400	5.9982	6.3723	0
21/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	33.0700	26.1400	0.0331	0.0261	0
21/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	6037.6500	6411.9500	6.0377	6.4120	0
21/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	32.2800	25.5200	0.0323	0.0255	0
21/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	6077.0800	6451.5400	6.0771	6.4515	0
21/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	31.5100	24.9100	0.0315	0.0249	0
21/12/2023	R213 On 02-May-24			Bond Future	10.3426	10.2525	85.2237	85.6131	0
21/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1803.3500	2007.3500	1.8034	2.0074	0
21/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2073.6500	1888.1900	2.0737	1.8882	0
21/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1824.6200	2030.0100	1.8246	2.0300	0
21/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2051.6900	1867.6200	2.0517	1.8676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1846.2400	2053.0100	1.8462	2.0530	0
21/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2030.1000	1847.4100	2.0301	1.8474	0
21/12/2023	R213 On 01-August-24			Bond Future	10.4039	10.3093	87.1064	87.5042	0
21/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	3571.6900	3832.8100	3.5717	3.8328	0
21/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	1684.9600	1548.2300	1.6850	1.5482	0
21/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	3598.4000	3860.4400	3.5984	3.8604	0
21/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	1670.9000	1535.0900	1.6709	1.5351	0
21/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	3625.1800	3888.1400	3.6252	3.8881	0
21/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	1656.9400	1522.0500	1.6569	1.5221	0
21/12/2023	R213 On 07-November-24			Bond Future	10.4942	10.3945	85.5768	85.9836	16,191
21/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	4468.3800	4749.8100	4.4684	4.7498	0
21/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	1618.7600	1493.3800	1.6188	1.4934	0
21/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	4495.7200	4777.9000	4.4957	4.7779	0
21/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	1607.1400	1482.5100	1.6071	1.4825	0
21/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	4523.1100	4806.0400	4.5231	4.8060	0
21/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	1595.6000	1471.7200	1.5956	1.4717	0
21/12/2023	R213 On 06-February-25			Bond Future	10.6022	10.4971	87.3793	87.7943	0
21/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	4749.5200	5031.3800	4.7495	5.0314	0
21/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	1866.8100	1733.7100	1.8668	1.7337	0
21/12/2023	R214 On 01-February-24			Bond Future	12.0129	11.9226	63.2244	63.6694	10,887
21/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	1586.7000	1874.3600	1.5867	1.8744	0
21/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	969.2100	811.7800	0.9692	0.8118	0
21/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	1615.7200	1905.8800	1.6157	1.9059	0
21/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	950.0500	795.1200	0.9501	0.7951	0
21/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	1644.9800	1937.6200	1.6450	1.9376	0
21/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	931.1800	778.7300	0.9312	0.7787	0
21/12/2023	R214 On 02-May-24			Bond Future	12.1016	12.0082	61.3215	61.7764	10,172
21/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	939.9300	1086.9500	0.9399	1.0870	0
21/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	4174.7900	3866.9300	4.1748	3.8669	0
21/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	953.8100	1102.3500	0.9538	1.1024	0
21/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	4136.2300	3829.8900	4.1362	3.8299	0
21/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	967.9700	1118.0500	0.9680	1.1181	0
21/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	4098.0100	3793.2100	4.0980	3.7932	0
21/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	2293.2400	2547.5700	2.2932	2.5476	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	2204.1500	2003.6000	2.2042	2.0036	0
21/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	2345.3800	2602.7800	2.3454	2.6028	7,110
21/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	2159.7800	1962.3000	2.1598	1.9623	0
21/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	4557.1000	4906.7100	4.5571	4.9067	0
21/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1007.5600	902.2900	1.0076	0.9023	17,110
21/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	6808.6200	7206.9800	6.8086	7.2070	0
21/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	506.6400	450.1200	0.5066	0.4501	17,110
21/12/2023	R214 On 01-August-24			Bond Future	12.1937	12.0972	62.6761	63.1409	0
21/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2853.3000	3104.8700	2.8533	3.1049	0
21/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3015.0200	2801.8100	3.0150	2.8018	0
21/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2878.3600	3131.1500	2.8784	3.1312	0
21/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	2992.0800	2780.0900	2.9921	2.7801	0
21/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2903.3300	3157.3200	2.9033	3.1573	0
21/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	2969.1100	2758.3200	2.9691	2.7583	0
21/12/2023	R214 On 07-November-24			Bond Future	12.3089	12.2087	60.8305	61.3058	0
21/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	4077.3500	4368.4900	4.0774	4.3685	0
21/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	2729.0100	2544.7900	2.7290	2.5448	0
21/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	4104.4200	4396.5400	4.1044	4.3965	0
21/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	2710.6100	2527.3700	2.7106	2.5274	0
21/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	4131.5700	4424.6600	4.1316	4.4247	0
21/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	2692.3300	2510.0600	2.6923	2.5101	0
21/12/2023	R214 On 06-February-25			Bond Future	12.4317	12.3278	62.1106	62.5958	0
21/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	4338.7800	4631.5000	4.3388	4.6315	0
21/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3068.7700	2876.3700	3.0688	2.8764	0
21/12/2023	R248 On 01-February-24			Bond Future	12.1806	12.0852	77.3022	77.8718	246,223
21/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	217.2200	309.5100	0.2172	0.3095	0
21/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	4454.7400	3977.4200	4.4547	3.9774	0
21/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	1387.9500	1698.6900	1.3880	1.6987	0
21/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	1629.3500	1370.4800	1.6294	1.3705	0
21/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	1417.6000	1731.9100	1.4176	1.7319	0
21/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	1599.4300	1344.1300	1.5994	1.3441	0
21/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	1447.6000	1765.4400	1.4476	1.7654	0
21/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	1569.9400	1318.1700	1.5699	1.3182	0
21/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1902.0900	2267.3000	1.9021	2.2673	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	1200.4200	996.0200	1.2004	0.9960	0
21/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	5321.6200	5847.3900	5.3216	5.8474	0
21/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	209.4800	165.6400	0.2095	0.1656	0
21/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	6604.3200	7150.0800	6.6043	7.1501	0
21/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	110.2600	86.4100	0.1103	0.0864	0
21/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	9094.5300	9657.4000	9.0945	9.6574	0
21/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	30.1300	23.3900	0.0301	0.0234	0
21/12/2023	R248 On 02-May-24			Bond Future	12.2750	12.1761	74.5676	75.1498	13,880
21/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	817.2600	963.9200	0.8173	0.9639	0
21/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	6266.0700	5830.5300	6.2661	5.8305	0
21/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	899.4500	1056.7600	0.8995	1.0568	0
21/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	5952.2800	5527.3900	5.9523	5.5274	0
21/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	913.6700	1072.7900	0.9137	1.0728	0
21/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	5900.8400	5477.7600	5.9008	5.4778	0
21/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	928.2100	1089.1500	0.9282	1.0892	0
21/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	5849.8200	5428.5600	5.8498	5.4286	0
21/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	3211.5100	3557.0700	3.2115	3.5571	0
21/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	2486.9400	2250.3000	2.4869	2.2503	0
21/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	6038.2600	6494.9600	6.0383	6.4950	0
21/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1170.2200	1044.7200	1.1702	1.0447	0
21/12/2023	R248 On 01-August-24			Bond Future	12.3732	12.2707	76.2146	76.8095	13,000
21/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	3364.1100	3680.1000	3.3641	3.6801	0
21/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	3788.2400	3509.3300	3.7882	3.5093	0
21/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	3393.9100	3711.4500	3.3939	3.7115	0
21/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	3759.8600	3482.5000	3.7599	3.4825	0
21/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	3423.5900	3742.6800	3.4236	3.7427	0
21/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	3731.4400	3455.6300	3.7314	3.4556	0
21/12/2023	R248 On 07-November-24			Bond Future	12.4951	12.3885	73.5396	74.1480	0
21/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	5158.9900	5529.3900	5.1590	5.5294	0
21/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	3576.7900	3338.7700	3.5768	3.3388	0
21/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	5191.3000	5562.8800	5.1913	5.5629	0
21/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	3554.6700	3317.8300	3.5547	3.3178	0
21/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	5223.6700	5596.4100	5.2237	5.5964	0
21/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	3532.6900	3297.0100	3.5327	3.2970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2023	R248 On 06-February-25			Bond Future	12.6249	12.5141	75.0866	75.7075	0
21/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	4872.1200	5223.8700	4.8721	5.2239	0
21/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	4401.9500	4132.7700	4.4020	4.1328	0
21/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0