



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: 25/10/2023 TO: 25/10/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	2025 On 02-November-23			Bond Future	172.35	172.2463	172.3523	172.2463	1,436.00
25/10/2023	2025 On 01-February-24			Bond Future	174.40	174.2949	174.4017	174.2949	10,805.00
25/10/2023	2025 On 02-May-24			Bond Future	178.33	178.2240	178.3339	178.2240	0.00
25/10/2023	2025 On 01-August-24			Bond Future	180.60	180.4830	180.5958	180.4830	0.00
25/10/2023	2025 On 07-November-24			Bond Future	185.00	184.8858	185.0028	184.8858	0.00
25/10/2023	2029 On 02-November-23			Bond Future	123.69	124.6529	123.6871	124.6529	936.00
25/10/2023	2029 On 01-February-24			Bond Future	126.45	127.4359	126.4475	127.4359	2,795.00
25/10/2023	2029 On 02-May-24			Bond Future	127.93	128.9412	127.9309	128.9412	0.00
25/10/2023	2029 On 01-August-24			Bond Future	130.87	131.9047	130.8715	131.9047	0.00
25/10/2023	2029 On 07-November-24			Bond Future	132.66	133.7220	132.6646	133.7220	0.00
25/10/2023	2030 On 02-November-23			Bond Future	10.67	90.1891	90.2024	90.1891	12,779.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2030 On 02-November-23	10.81	Call	Bond Future	777	1	1	1	0.00
25/10/2023	2030 On 02-November-23	10.80	Call	Bond Future	747	1	1	1	0.00
25/10/2023	2030 On 02-November-23	10.82	Call	Bond Future	807	1	1	1	0.00
25/10/2023	2030 On 02-November-23	9.57	Call	Bond Future	0	0	0	0	800.00
25/10/2023	2030 On 02-November-23	10.07	Call	Bond Future	0	0	0	0	800.00
25/10/2023	2030 On 02-November-23	11.57	Call	Bond Future	3625	4	4	4	0.00
25/10/2023	2030 On 02-November-23	9.89	Call	Bond Future	0	0	0	0	500.00
25/10/2023	2030 On 02-November-23	10.39	Call	Bond Future	40	0	0	0	500.00
25/10/2023	2030 On 02-November-23	11.43	Call	Bond Future	3077	3	3	3	0.00
25/10/2023	2030 On 02-November-23	11.12	Call	Bond Future	1868	2	2	2	500.00
25/10/2023	2030 On 02-November-23	12.27	Call	Bond Future	6310	6	6	6	0.00
25/10/2023	2030 On 02-November-23	10.62	Call	Bond Future	302	0	0	0	500.00
25/10/2023	2030 On 02-November-23	11.12	Put	Bond Future	29	0	0	0	0.00
25/10/2023	2030 On 02-November-23	12.27	Put	Bond Future	0	0	0	0	500.00
25/10/2023	2030 On 02-November-23	11.43	Put	Bond Future	3	0	0	0	500.00
25/10/2023	2030 On 02-November-23	10.39	Put	Bond Future	1199	1	1	1	0.00
25/10/2023	2030 On 02-November-23	9.89	Put	Bond Future	3288	3	3	3	0.00
25/10/2023	2030 On 02-November-23	10.62	Put	Bond Future	503	1	1	1	0.00
25/10/2023	2030 On 02-November-23	11.57	Put	Bond Future	1	0	0	0	800.00
25/10/2023	2030 On 02-November-23	10.07	Put	Bond Future	2514	3	3	3	0.00
25/10/2023	2030 On 02-November-23	9.57	Put	Bond Future	4684	5	5	5	0.00
25/10/2023	2030 On 02-November-23	10.82	Put	Bond Future	185	0	0	0	0.00
25/10/2023	2030 On 02-November-23	10.80	Put	Bond Future	206	0	0	0	0.00
25/10/2023	2030 On 02-November-23	10.81	Put	Bond Future	195	0	0	0	0.00
25/10/2023	2030 On 01-February-24			Bond Future	10.76	88.1746	88.1872	88.1746	55,088.00
25/10/2023	2030 On 01-February-24	9.57	Call	Bond Future	296	0	0	0	400.00
25/10/2023	2030 On 01-February-24	10.07	Call	Bond Future	634	1	1	1	400.00
25/10/2023	2030 On 01-February-24	12.10	Call	Bond Future	5457	5	5	5	0.00
25/10/2023	2030 On 01-February-24	11.31	Call	Bond Future	3013	3	3	3	0.00
25/10/2023	2030 On 01-February-24	9.93	Call	Bond Future	511	1	1	1	1,360.00
25/10/2023	2030 On 01-February-24	11.36	Call	Bond Future	3154	3	3	3	0.00
25/10/2023	2030 On 01-February-24	11.35	Call	Bond Future	3125	3	3	3	0.00
25/10/2023	2030 On 01-February-24	11.37	Call	Bond Future	3182	3	3	3	0.00
25/10/2023	2030 On 01-February-24	10.39	Call	Bond Future	1023	1	1	1	500.00
25/10/2023	2030 On 01-February-24	11.86	Call	Bond Future	4675	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
25/10/2023	2030 On 01-February-24	9.89	Call	Bond Future	482	0	0	0	500.00
25/10/2023	2030 On 01-February-24	10.16	Call	Bond Future	730	1	1	1	200.00
25/10/2023	2030 On 01-February-24	11.00	Call	Bond Future	2204	2	2	2	0.00
25/10/2023	2030 On 01-February-24	11.75	Call	Bond Future	4326	4	4	4	0.00
25/10/2023	2030 On 01-February-24	11.85	Call	Bond Future	4643	5	5	5	0.00
25/10/2023	2030 On 01-February-24	10.00	Call	Bond Future	566	1	1	1	500.00
25/10/2023	2030 On 01-February-24	11.85	Put	Bond Future	409	0	0	0	500.00
25/10/2023	2030 On 01-February-24	10.00	Put	Bond Future	3662	4	4	4	0.00
25/10/2023	2030 On 01-February-24	11.75	Put	Bond Future	469	0	0	0	200.00
25/10/2023	2030 On 01-February-24	11.00	Put	Bond Future	1243	1	1	1	700.00
25/10/2023	2030 On 01-February-24	10.16	Put	Bond Future	3162	3	3	3	0.00
25/10/2023	2030 On 01-February-24	10.39	Put	Bond Future	2509	3	3	3	0.00
25/10/2023	2030 On 01-February-24	11.86	Put	Bond Future	404	0	0	0	500.00
25/10/2023	2030 On 01-February-24	9.89	Put	Bond Future	4039	4	4	4	0.00
25/10/2023	2030 On 01-February-24	11.37	Put	Bond Future	777	1	1	1	0.00
25/10/2023	2030 On 01-February-24	11.35	Put	Bond Future	798	1	1	1	0.00
25/10/2023	2030 On 01-February-24	11.36	Put	Bond Future	787	1	1	1	0.00
25/10/2023	2030 On 01-February-24	11.31	Put	Bond Future	840	1	1	1	1,360.00
25/10/2023	2030 On 01-February-24	9.93	Put	Bond Future	3900	4	4	4	0.00
25/10/2023	2030 On 01-February-24	12.10	Put	Bond Future	290	0	0	0	400.00
25/10/2023	2030 On 01-February-24	10.07	Put	Bond Future	3439	3	3	3	0.00
25/10/2023	2030 On 01-February-24	9.57	Put	Bond Future	5210	5	5	5	0.00
25/10/2023	2030 On 02-May-24			Bond Future	10.85	90.1410	90.1542	90.1410	19,398.00
25/10/2023	2030 On 02-May-24	9.82	Call	Bond Future	751	1	1	1	0.00
25/10/2023	2030 On 02-May-24	9.81	Call	Bond Future	743	1	1	1	0.00
25/10/2023	2030 On 02-May-24	9.83	Call	Bond Future	759	1	1	1	0.00
25/10/2023	2030 On 02-May-24	9.66	Call	Bond Future	633	1	1	1	1,000.00
25/10/2023	2030 On 02-May-24	10.16	Call	Bond Future	1090	1	1	1	1,000.00
25/10/2023	2030 On 02-May-24	11.94	Call	Bond Future	4958	5	5	5	0.00
25/10/2023	2030 On 02-May-24	12.38	Call	Bond Future	6266	6	6	6	0.00
25/10/2023	2030 On 02-May-24	10.82	Call	Bond Future	2147	2	2	2	1,080.00
25/10/2023	2030 On 02-May-24	10.62	Call	Bond Future	1770	2	2	2	500.00
25/10/2023	2030 On 02-May-24	11.12	Call	Bond Future	2796	3	3	3	500.00
25/10/2023	2030 On 02-May-24	13.15	Call	Bond Future	8644	9	9	9	0.00
25/10/2023	2030 On 02-May-24	13.15	Put	Bond Future	295	0	0	0	500.00

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25/10/2023	2030 On 02-May-24	11.12	Put	Bond Future	1775	2	2	2	0.00
25/10/2023	2030 On 02-May-24	10.62	Put	Bond Future	2683	3	3	3	0.00
25/10/2023	2030 On 02-May-24	12.38	Put	Bond Future	602	1	1	1	1,080.00
25/10/2023	2030 On 02-May-24	10.82	Put	Bond Future	2280	2	2	2	0.00
25/10/2023	2030 On 02-May-24	11.94	Put	Bond Future	880	1	1	1	1,000.00
25/10/2023	2030 On 02-May-24	10.16	Put	Bond Future	3827	4	4	4	0.00
25/10/2023	2030 On 02-May-24	9.66	Put	Bond Future	5408	5	5	5	0.00
25/10/2023	2030 On 02-May-24	9.83	Put	Bond Future	4835	5	5	5	0.00
25/10/2023	2030 On 02-May-24	9.81	Put	Bond Future	4901	5	5	5	0.00
25/10/2023	2030 On 02-May-24	9.82	Put	Bond Future	4868	5	5	5	0.00
25/10/2023	2030 On 01-August-24			Bond Future	10.95	88.1862	88.1999	88.1862	0.00
25/10/2023	2030 On 01-August-24	10.38	Call	Bond Future	1624	2	2	2	0.00
25/10/2023	2030 On 01-August-24	10.37	Call	Bond Future	1610	2	2	2	0.00
25/10/2023	2030 On 01-August-24	10.39	Call	Bond Future	1639	2	2	2	0.00
25/10/2023	2030 On 01-August-24	10.39	Put	Bond Future	3763	4	4	4	0.00
25/10/2023	2030 On 01-August-24	10.37	Put	Bond Future	3811	4	4	4	0.00
25/10/2023	2030 On 01-August-24	10.38	Put	Bond Future	3787	4	4	4	0.00
25/10/2023	2030 On 07-November-24			Bond Future	11.06	90.3137	90.3285	90.3137	221.00
25/10/2023	2030 On 07-November-24	10.75	Call	Bond Future	2257	2	2	2	0.00
25/10/2023	2030 On 07-November-24	10.74	Call	Bond Future	2240	2	2	2	0.00
25/10/2023	2030 On 07-November-24	10.76	Call	Bond Future	2274	2	2	2	0.00
25/10/2023	2030 On 07-November-24	10.76	Put	Bond Future	3376	3	3	3	0.00
25/10/2023	2030 On 07-November-24	10.74	Put	Bond Future	3415	3	3	3	0.00
25/10/2023	2030 On 07-November-24	10.75	Put	Bond Future	3396	3	3	3	0.00
25/10/2023	2032 On 02-November-23			Bond Future	11.60	83.1652	83.1837	83.1652	61,754.00
25/10/2023	2032 On 02-November-23	11.23	Call	Bond Future	25	0	0	0	0.00
25/10/2023	2032 On 02-November-23	11.24	Call	Bond Future	29	0	0	0	0.00
25/10/2023	2032 On 02-November-23	11.22	Call	Bond Future	22	0	0	0	0.00
25/10/2023	2032 On 02-November-23	10.85	Call	Bond Future	0	0	0	0	10,000.00
25/10/2023	2032 On 02-November-23	11.90	Call	Bond Future	1507	2	2	2	0.00
25/10/2023	2032 On 02-November-23	10.35	Call	Bond Future	0	0	0	0	7,750.00
25/10/2023	2032 On 02-November-23	10.58	Call	Bond Future	0	0	0	0	500.00
25/10/2023	2032 On 02-November-23	11.60	Call	Bond Future	509	1	1	1	0.00
25/10/2023	2032 On 02-November-23	11.50	Call	Bond Future	291	0	0	0	0.00

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25/10/2023	2032 On 02-November-23	11.00	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2032 On 02-November-23	11.78	Call	Bond Future	1059	1	1	1	0.00
25/10/2023	2032 On 02-November-23	11.28	Call	Bond Future	46	0	0	0	0.00
25/10/2023	2032 On 02-November-23	10.71	Call	Bond Future	0	0	0	0	500.00
25/10/2023	2032 On 02-November-23	10.59	Call	Bond Future	0	0	0	0	500.00
25/10/2023	2032 On 02-November-23	11.09	Call	Bond Future	3	0	0	0	500.00
25/10/2023	2032 On 02-November-23	12.26	Call	Bond Future	3023	3	3	3	0.00
25/10/2023	2032 On 02-November-23	12.26	Put	Bond Future	12	0	0	0	500.00
25/10/2023	2032 On 02-November-23	11.09	Put	Bond Future	2396	2	2	2	0.00
25/10/2023	2032 On 02-November-23	10.59	Put	Bond Future	4850	5	5	5	0.00
25/10/2023	2032 On 02-November-23	11.28	Put	Bond Future	1529	2	2	2	500.00
25/10/2023	2032 On 02-November-23	10.71	Put	Bond Future	4252	4	4	4	0.00
25/10/2023	2032 On 02-November-23	11.78	Put	Bond Future	208	0	0	0	500.00
25/10/2023	2032 On 02-November-23	11.00	Put	Bond Future	2829	3	3	3	500.00
25/10/2023	2032 On 02-November-23	10.58	Put	Bond Future	4900	5	5	5	0.00
25/10/2023	2032 On 02-November-23	11.50	Put	Bond Future	737	1	1	1	500.00
25/10/2023	2032 On 02-November-23	11.60	Put	Bond Future	488	1	0	1	15,500.00
25/10/2023	2032 On 02-November-23	10.35	Put	Bond Future	6062	6	6	6	0.00
25/10/2023	2032 On 02-November-23	11.90	Put	Bond Future	109	0	0	0	0.00
25/10/2023	2032 On 02-November-23	10.85	Put	Bond Future	3561	4	4	4	0.00
25/10/2023	2032 On 02-November-23	11.22	Put	Bond Future	1791	2	2	2	0.00
25/10/2023	2032 On 02-November-23	11.24	Put	Bond Future	1702	2	2	2	0.00
25/10/2023	2032 On 02-November-23	11.23	Put	Bond Future	1746	2	2	2	0.00
25/10/2023	2032 On 01-February-24			Bond Future	11.71	85.0013	85.0195	85.0013	92,568.00
25/10/2023	2032 On 01-February-24	10.01	Call	Bond Future	120	0	0	0	1,200.00
25/10/2023	2032 On 01-February-24	10.76	Call	Bond Future	473	0	0	0	1,200.00
25/10/2023	2032 On 01-February-24	12.62	Call	Bond Future	4653	5	5	5	0.00
25/10/2023	2032 On 01-February-24	11.84	Call	Bond Future	2264	2	2	2	0.00
25/10/2023	2032 On 01-February-24	11.85	Call	Bond Future	2290	2	2	2	0.00
25/10/2023	2032 On 01-February-24	11.83	Call	Bond Future	2239	2	2	2	0.00
25/10/2023	2032 On 01-February-24	11.09	Call	Bond Future	805	1	1	1	500.00
25/10/2023	2032 On 01-February-24	12.73	Call	Bond Future	5034	5	5	5	0.00
25/10/2023	2032 On 01-February-24	10.59	Call	Bond Future	355	0	0	0	500.00
25/10/2023	2032 On 01-February-24	12.50	Call	Bond Future	4246	4	4	4	0.00
25/10/2023	2032 On 01-February-24	10.78	Call	Bond Future	489	0	0	0	200.00

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25/10/2023	2032 On 01-February-24	11.75	Call	Bond Future	2038	2	2	2	0.00
25/10/2023	2032 On 01-February-24	11.75	Put	Bond Future	1864	2	2	2	200.00
25/10/2023	2032 On 01-February-24	12.50	Put	Bond Future	769	1	1	1	200.00
25/10/2023	2032 On 01-February-24	10.78	Put	Bond Future	4862	5	5	5	0.00
25/10/2023	2032 On 01-February-24	11.09	Put	Bond Future	3690	4	4	4	0.00
25/10/2023	2032 On 01-February-24	12.73	Put	Bond Future	579	1	1	1	500.00
25/10/2023	2032 On 01-February-24	10.59	Put	Bond Future	5657	6	6	6	0.00
25/10/2023	2032 On 01-February-24	11.83	Put	Bond Future	1704	2	2	2	0.00
25/10/2023	2032 On 01-February-24	11.85	Put	Bond Future	1665	2	2	2	0.00
25/10/2023	2032 On 01-February-24	11.84	Put	Bond Future	1685	2	2	2	0.00
25/10/2023	2032 On 01-February-24	12.62	Put	Bond Future	664	1	1	1	1,200.00
25/10/2023	2032 On 01-February-24	10.76	Put	Bond Future	4943	5	5	5	0.00
25/10/2023	2032 On 01-February-24	10.01	Put	Bond Future	8338	8	8	8	0.00
25/10/2023	2032 On 02-May-24			Bond Future	11.83	82.7348	82.7537	82.7348	61,107.00
25/10/2023	2032 On 02-May-24	10.55	Call	Bond Future	728	1	1	1	0.00
25/10/2023	2032 On 02-May-24	10.56	Call	Bond Future	736	1	1	1	0.00
25/10/2023	2032 On 02-May-24	10.54	Call	Bond Future	720	1	1	1	0.00
25/10/2023	2032 On 02-May-24	10.59	Call	Bond Future	761	1	1	1	500.00
25/10/2023	2032 On 02-May-24	10.36	Call	Bond Future	586	1	1	1	1,000.00
25/10/2023	2032 On 02-May-24	10.86	Call	Bond Future	1018	1	1	1	1,000.00
25/10/2023	2032 On 02-May-24	12.90	Call	Bond Future	5743	6	6	6	0.00
25/10/2023	2032 On 02-May-24	10.65	Call	Bond Future	813	1	1	1	1,550.00
25/10/2023	2032 On 02-May-24	11.35	Call	Bond Future	1722	2	2	2	1,550.00
25/10/2023	2032 On 02-May-24	11.09	Call	Bond Future	1304	1	1	1	500.00
25/10/2023	2032 On 02-May-24	13.18	Call	Bond Future	6649	7	7	7	0.00
25/10/2023	2032 On 02-May-24	13.35	Call	Bond Future	7211	7	7	7	0.00
25/10/2023	2032 On 02-May-24	13.35	Put	Bond Future	833	1	1	1	1,550.00
25/10/2023	2032 On 02-May-24	11.35	Put	Bond Future	3891	4	4	4	0.00
25/10/2023	2032 On 02-May-24	13.18	Put	Bond Future	951	1	1	1	500.00
25/10/2023	2032 On 02-May-24	10.65	Put	Bond Future	6271	6	6	6	0.00
25/10/2023	2032 On 02-May-24	12.90	Put	Bond Future	1185	1	1	1	1,000.00
25/10/2023	2032 On 02-May-24	10.86	Put	Bond Future	5472	5	5	5	0.00
25/10/2023	2032 On 02-May-24	11.09	Put	Bond Future	4675	5	5	5	0.00
25/10/2023	2032 On 02-May-24	10.59	Put	Bond Future	6508	7	7	7	0.00
25/10/2023	2032 On 02-May-24	10.36	Put	Bond Future	7454	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2032 On 02-May-24	10.54	Put	Bond Future	6709	7	7	7	0.00
25/10/2023	2032 On 02-May-24	10.56	Put	Bond Future	6628	7	7	7	0.00
25/10/2023	2032 On 02-May-24	10.55	Put	Bond Future	6669	7	7	7	0.00
25/10/2023	2032 On 01-August-24			Bond Future	11.95	84.6173	84.6368	84.6173	0.00
25/10/2023	2032 On 01-August-24	11.14	Call	Bond Future	1614	2	2	2	0.00
25/10/2023	2032 On 01-August-24	11.15	Call	Bond Future	1628	2	2	2	0.00
25/10/2023	2032 On 01-August-24	11.13	Call	Bond Future	1601	2	2	2	0.00
25/10/2023	2032 On 01-August-24	11.13	Put	Bond Future	5249	5	5	5	0.00
25/10/2023	2032 On 01-August-24	11.15	Put	Bond Future	5184	5	5	5	0.00
25/10/2023	2032 On 01-August-24	11.14	Put	Bond Future	5216	5	5	5	0.00
25/10/2023	2032 On 07-November-24			Bond Future	12.10	82.4908	82.5114	82.4908	243.00
25/10/2023	2032 On 07-November-24	13.36	Call	Bond Future	6754	7	7	7	0.00
25/10/2023	2032 On 07-November-24	11.64	Call	Bond Future	2428	2	2	2	1,615.00
25/10/2023	2032 On 07-November-24	11.48	Call	Bond Future	2142	2	2	2	0.00
25/10/2023	2032 On 07-November-24	11.49	Call	Bond Future	2160	2	2	2	0.00
25/10/2023	2032 On 07-November-24	11.47	Call	Bond Future	2125	2	2	2	0.00
25/10/2023	2032 On 07-November-24	11.47	Put	Bond Future	4818	5	5	5	0.00
25/10/2023	2032 On 07-November-24	11.49	Put	Bond Future	4765	5	5	5	0.00
25/10/2023	2032 On 07-November-24	11.48	Put	Bond Future	4791	5	5	5	0.00
25/10/2023	2032 On 07-November-24	13.36	Put	Bond Future	1668	2	2	2	1,615.00
25/10/2023	2032 On 07-November-24	11.64	Put	Bond Future	4380	4	4	4	0.00
25/10/2023	2033 On 02-November-23			Bond Future	116.71	116.6472	116.7145	116.6472	965.00
25/10/2023	2033 On 01-February-24			Bond Future	119.32	119.2514	119.3191	119.2514	7,919.00
25/10/2023	2033 On 02-May-24			Bond Future	120.55	120.4761	120.5457	120.4761	0.00
25/10/2023	2033 On 01-August-24			Bond Future	123.32	123.2451	123.3167	123.2451	0.00
25/10/2023	2033 On 07-November-24			Bond Future	124.83	124.7529	124.8271	124.7529	0.00
25/10/2023	2037 On 02-November-23			Bond Future	12.60	76.0932	76.1924	76.0932	27,015.00
25/10/2023	2037 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2037 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2037 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2037 On 02-November-23	13.89	Call	Bond Future	6181	6	6	6	0.00
25/10/2023	2037 On 02-November-23	12.52	Call	Bond Future	422	0	0	0	731.00
25/10/2023	2037 On 02-November-23	12.02	Call	Bond Future	9	0	0	0	731.00
25/10/2023	2037 On 02-November-23	12.02	Put	Bond Future	3039	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
25/10/2023	2037 On 02-November-23	13.89	Put	Bond Future	0	0	0	0	731.00
25/10/2023	2037 On 02-November-23	12.52	Put	Bond Future	814	1	1	1	0.00
25/10/2023	2037 On 02-November-23	11.57	Put	Bond Future	5521	6	6	6	0.00
25/10/2023	2037 On 02-November-23	11.55	Put	Bond Future	5635	6	6	6	0.00
25/10/2023	2037 On 02-November-23	11.56	Put	Bond Future	5578	6	6	6	0.00
25/10/2023	2037 On 01-February-24			Bond Future	12.73	73.5170	73.6177	73.5170	135,098.00
25/10/2023	2037 On 01-February-24	12.32	Call	Bond Future	1249	1	1	1	0.00
25/10/2023	2037 On 01-February-24	12.31	Call	Bond Future	1229	1	1	1	0.00
25/10/2023	2037 On 01-February-24	12.33	Call	Bond Future	1268	1	1	1	0.00
25/10/2023	2037 On 01-February-24	13.93	Call	Bond Future	6240	6	6	6	0.00
25/10/2023	2037 On 01-February-24	12.93	Call	Bond Future	2763	3	3	3	0.00
25/10/2023	2037 On 01-February-24	12.09	Call	Bond Future	853	1	1	1	2,500.00
25/10/2023	2037 On 01-February-24	12.93	Put	Bond Future	1754	2	2	2	2,500.00
25/10/2023	2037 On 01-February-24	12.09	Put	Bond Future	4146	4	4	4	0.00
25/10/2023	2037 On 01-February-24	13.93	Put	Bond Future	562	1	1	1	2,500.00
25/10/2023	2037 On 01-February-24	12.33	Put	Bond Future	3294	3	3	3	0.00
25/10/2023	2037 On 01-February-24	12.31	Put	Bond Future	3360	3	3	3	0.00
25/10/2023	2037 On 01-February-24	12.32	Put	Bond Future	3327	3	3	3	0.00
25/10/2023	2037 On 02-May-24			Bond Future	12.86	75.1564	75.2596	75.1564	0.00
25/10/2023	2037 On 02-May-24	11.44	Call	Bond Future	604	1	1	1	0.00
25/10/2023	2037 On 02-May-24	11.43	Call	Bond Future	595	1	1	1	0.00
25/10/2023	2037 On 02-May-24	11.45	Call	Bond Future	612	1	1	1	0.00
25/10/2023	2037 On 02-May-24	11.45	Put	Bond Future	8065	8	8	8	0.00
25/10/2023	2037 On 02-May-24	11.43	Put	Bond Future	8162	8	8	8	0.00
25/10/2023	2037 On 02-May-24	11.44	Put	Bond Future	8114	8	8	8	0.00
25/10/2023	2037 On 01-August-24			Bond Future	13.00	72.6102	72.7159	72.6102	0.00
25/10/2023	2037 On 01-August-24	13.17	Call	Bond Future	4066	4	4	4	0.00
25/10/2023	2037 On 01-August-24	13.82	Call	Bond Future	5985	6	6	6	0.00
25/10/2023	2037 On 01-August-24	12.10	Call	Bond Future	1733	2	2	2	0.00
25/10/2023	2037 On 01-August-24	12.09	Call	Bond Future	1719	2	2	2	0.00
25/10/2023	2037 On 01-August-24	12.11	Call	Bond Future	1748	2	2	2	1,383.00
25/10/2023	2037 On 01-August-24	12.11	Put	Bond Future	6226	6	6	6	0.00
25/10/2023	2037 On 01-August-24	12.09	Put	Bond Future	6302	6	6	6	0.00
25/10/2023	2037 On 01-August-24	12.10	Put	Bond Future	6264	6	6	6	0.00
25/10/2023	2037 On 01-August-24	13.82	Put	Bond Future	2168	2	2	2	1,383.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2037 On 01-August-24	13.17	Put	Bond Future	3240	3	3	3	1,383.00
25/10/2023	2037 On 07-November-24			Bond Future	13.15	74.3609	74.4698	74.3609	1,634.00
25/10/2023	2037 On 07-November-24	12.58	Call	Bond Future	2683	3	3	3	0.00
25/10/2023	2037 On 07-November-24	12.57	Call	Bond Future	2663	3	3	3	0.00
25/10/2023	2037 On 07-November-24	12.59	Call	Bond Future	2703	3	3	3	0.00
25/10/2023	2037 On 07-November-24	12.59	Put	Bond Future	5427	5	5	5	0.00
25/10/2023	2037 On 07-November-24	12.57	Put	Bond Future	5487	6	5	6	0.00
25/10/2023	2037 On 07-November-24	12.58	Put	Bond Future	5456	6	5	6	0.00
25/10/2023	2038 On 02-November-23			Bond Future	125.30	125.1568	125.3019	125.1568	1,922.00
25/10/2023	2038 On 01-February-24			Bond Future	126.08	125.9295	126.0767	125.9295	2,768.00
25/10/2023	2038 On 02-May-24			Bond Future	128.92	128.7683	128.9193	128.7683	1,706.00
25/10/2023	2038 On 01-August-24			Bond Future	129.82	129.6608	129.8155	129.6608	0.00
25/10/2023	2038 On 07-November-24			Bond Future	132.98	132.8230	132.9826	132.8230	0.00
25/10/2023	2040 On 02-November-23			Bond Future	12.84	76.3329	76.4640	76.3329	20,105.00
25/10/2023	2040 On 02-November-23	13.90	Call	Bond Future	5353	5	5	5	0.00
25/10/2023	2040 On 02-November-23	13.10	Call	Bond Future	1564	1	2	1	0.00
25/10/2023	2040 On 02-November-23	11.59	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2040 On 02-November-23	11.60	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2040 On 02-November-23	11.58	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2040 On 02-November-23	11.50	Call	Bond Future	0	0	0	0	875.00
25/10/2023	2040 On 02-November-23	12.10	Call	Bond Future	1	0	0	0	225.00
25/10/2023	2040 On 02-November-23	12.97	Call	Bond Future	1056	1	1	1	0.00
25/10/2023	2040 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	128.00
25/10/2023	2040 On 02-November-23	12.60	Call	Bond Future	179	0	0	0	128.00
25/10/2023	2040 On 02-November-23	13.64	Call	Bond Future	4107	4	4	4	0.00
25/10/2023	2040 On 02-November-23	13.64	Put	Bond Future	5	0	0	0	128.00
25/10/2023	2040 On 02-November-23	12.60	Put	Bond Future	1462	2	1	2	0.00
25/10/2023	2040 On 02-November-23	11.80	Put	Bond Future	5887	6	6	6	0.00
25/10/2023	2040 On 02-November-23	12.97	Put	Bond Future	350	0	0	0	875.00
25/10/2023	2040 On 02-November-23	12.10	Put	Bond Future	4112	4	4	4	0.00
25/10/2023	2040 On 02-November-23	11.50	Put	Bond Future	7727	8	8	8	0.00
25/10/2023	2040 On 02-November-23	11.58	Put	Bond Future	7230	7	7	7	0.00
25/10/2023	2040 On 02-November-23	11.60	Put	Bond Future	7107	7	7	7	0.00
25/10/2023	2040 On 02-November-23	11.59	Put	Bond Future	7168	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	2040 On 02-November-23	13.10	Put	Bond Future	179	0	0	0	1,100.00
25/10/2023	2040 On 02-November-23	13.90	Put	Bond Future	1	0	0	0	1,100.00
25/10/2023	2040 On 01-February-24			Bond Future	12.97	73.5116	73.6450	73.5116	140,890.00
25/10/2023	2040 On 01-February-24	12.90	Call	Bond Future	2114	2	2	2	1,000.00
25/10/2023	2040 On 01-February-24	13.90	Call	Bond Future	5462	5	5	5	0.00
25/10/2023	2040 On 01-February-24	12.30	Call	Bond Future	851	1	1	1	1,000.00
25/10/2023	2040 On 01-February-24	12.34	Call	Bond Future	914	1	1	1	0.00
25/10/2023	2040 On 01-February-24	12.35	Call	Bond Future	930	1	1	1	0.00
25/10/2023	2040 On 01-February-24	12.33	Call	Bond Future	898	1	1	1	0.00
25/10/2023	2040 On 01-February-24	12.33	Put	Bond Future	4379	4	4	4	0.00
25/10/2023	2040 On 01-February-24	12.35	Put	Bond Future	4299	4	4	4	0.00
25/10/2023	2040 On 01-February-24	12.34	Put	Bond Future	4339	4	4	4	0.00
25/10/2023	2040 On 01-February-24	12.90	Put	Bond Future	2479	3	2	3	0.00
25/10/2023	2040 On 01-February-24	13.90	Put	Bond Future	823	1	1	1	1,000.00
25/10/2023	2040 On 01-February-24	12.30	Put	Bond Future	4502	5	5	5	0.00
25/10/2023	2040 On 02-May-24			Bond Future	13.11	75.1509	75.2875	75.1509	0.00
25/10/2023	2040 On 02-May-24	11.61	Call	Bond Future	574	1	1	1	0.00
25/10/2023	2040 On 02-May-24	11.62	Call	Bond Future	582	1	1	1	0.00
25/10/2023	2040 On 02-May-24	11.60	Call	Bond Future	566	1	1	1	0.00
25/10/2023	2040 On 02-May-24	11.60	Put	Bond Future	9033	9	9	9	0.00
25/10/2023	2040 On 02-May-24	11.62	Put	Bond Future	8927	9	9	9	0.00
25/10/2023	2040 On 02-May-24	11.61	Put	Bond Future	8980	9	9	9	0.00
25/10/2023	2040 On 01-August-24			Bond Future	13.24	72.3542	72.4940	72.3542	0.00
25/10/2023	2040 On 01-August-24	12.33	Call	Bond Future	1819	2	2	2	0.00
25/10/2023	2040 On 01-August-24	12.34	Call	Bond Future	1835	2	2	2	0.00
25/10/2023	2040 On 01-August-24	12.32	Call	Bond Future	1804	2	2	2	0.00
25/10/2023	2040 On 01-August-24	12.32	Put	Bond Future	6737	7	7	7	0.00
25/10/2023	2040 On 01-August-24	12.34	Put	Bond Future	6655	7	7	7	0.00
25/10/2023	2040 On 01-August-24	12.33	Put	Bond Future	6696	7	7	7	0.00
25/10/2023	2040 On 07-November-24			Bond Future	13.40	74.0985	74.2423	74.0985	1,312.00
25/10/2023	2040 On 07-November-24	12.85	Call	Bond Future	3004	3	3	3	0.00
25/10/2023	2040 On 07-November-24	12.86	Call	Bond Future	3025	3	3	3	0.00
25/10/2023	2040 On 07-November-24	12.84	Call	Bond Future	2982	3	3	3	0.00
25/10/2023	2040 On 07-November-24	12.84	Put	Bond Future	5844	6	6	6	0.00
25/10/2023	2040 On 07-November-24	12.86	Put	Bond Future	5781	6	6	6	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
25/10/2023	2040 On 07-November-24	12.85	Put	Bond Future	5812	6	6	6	0.00
25/10/2023	2044 On 02-November-23			Bond Future	12.92	72.4696	72.6261	72.4696	35,274.00
25/10/2023	2044 On 02-November-23	11.56	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2044 On 02-November-23	11.55	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2044 On 02-November-23	11.57	Call	Bond Future	0	0	0	0	0.00
25/10/2023	2044 On 02-November-23	12.75	Call	Bond Future	278	0	0	0	0.00
25/10/2023	2044 On 02-November-23	13.00	Call	Bond Future	886	1	1	1	0.00
25/10/2023	2044 On 02-November-23	12.00	Call	Bond Future	0	0	0	0	5,860.00
25/10/2023	2044 On 02-November-23	12.00	Put	Bond Future	5176	5	5	5	0.00
25/10/2023	2044 On 02-November-23	13.00	Put	Bond Future	445	1	0	1	6,375.00
25/10/2023	2044 On 02-November-23	12.75	Put	Bond Future	1174	1	1	1	5,860.00
25/10/2023	2044 On 02-November-23	11.57	Put	Bond Future	7828	8	8	8	0.00
25/10/2023	2044 On 02-November-23	11.55	Put	Bond Future	7955	8	8	8	0.00
25/10/2023	2044 On 02-November-23	11.56	Put	Bond Future	7892	8	8	8	0.00
25/10/2023	2044 On 01-February-24			Bond Future	13.05	69.6882	69.8475	69.6882	102,105.00
25/10/2023	2044 On 01-February-24	13.25	Call	Bond Future	2913	3	3	3	0.00
25/10/2023	2044 On 01-February-24	12.28	Call	Bond Future	715	1	1	1	0.00
25/10/2023	2044 On 01-February-24	12.27	Call	Bond Future	701	1	1	1	0.00
25/10/2023	2044 On 01-February-24	12.29	Call	Bond Future	728	1	1	1	0.00
25/10/2023	2044 On 01-February-24	12.29	Put	Bond Future	4874	5	5	5	0.00
25/10/2023	2044 On 01-February-24	12.27	Put	Bond Future	4961	5	5	5	0.00
25/10/2023	2044 On 01-February-24	12.28	Put	Bond Future	4917	5	5	5	0.00
25/10/2023	2044 On 01-February-24	13.25	Put	Bond Future	1859	2	2	2	5,000.00
25/10/2023	2044 On 02-May-24			Bond Future	13.18	71.2423	71.4053	71.2423	0.00
25/10/2023	2044 On 02-May-24	11.66	Call	Bond Future	545	1	1	1	0.00
25/10/2023	2044 On 02-May-24	11.65	Call	Bond Future	537	1	1	1	0.00
25/10/2023	2044 On 02-May-24	11.67	Call	Bond Future	553	1	1	1	0.00
25/10/2023	2044 On 02-May-24	11.67	Put	Bond Future	9095	9	9	9	0.00
25/10/2023	2044 On 02-May-24	11.65	Put	Bond Future	9205	9	9	9	0.00
25/10/2023	2044 On 02-May-24	11.66	Put	Bond Future	9150	9	9	9	0.00
25/10/2023	2044 On 01-August-24			Bond Future	13.31	68.4818	68.6487	68.4818	0.00
25/10/2023	2044 On 01-August-24	12.29	Call	Bond Future	1646	2	2	2	0.00
25/10/2023	2044 On 01-August-24	12.28	Call	Bond Future	1631	2	2	2	0.00
25/10/2023	2044 On 01-August-24	12.30	Call	Bond Future	1661	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
25/10/2023	2044 On 01-August-24	12.30	Put	Bond Future	7109	7	7	7	0.00
25/10/2023	2044 On 01-August-24	12.28	Put	Bond Future	7195	7	7	7	0.00
25/10/2023	2044 On 01-August-24	12.29	Put	Bond Future	7152	7	7	7	0.00
25/10/2023	2044 On 07-November-24			Bond Future	13.46	70.1326	70.3041	70.1326	0.00
25/10/2023	2044 On 07-November-24	12.91	Call	Bond Future	2958	3	3	3	0.00
25/10/2023	2044 On 07-November-24	12.90	Call	Bond Future	2937	3	3	3	0.00
25/10/2023	2044 On 07-November-24	12.92	Call	Bond Future	2980	3	3	3	0.00
25/10/2023	2044 On 07-November-24	12.92	Put	Bond Future	5750	6	6	6	0.00
25/10/2023	2044 On 07-November-24	12.90	Put	Bond Future	5813	6	6	6	0.00
25/10/2023	2044 On 07-November-24	12.91	Put	Bond Future	5781	6	6	6	0.00
25/10/2023	2046 On 02-November-23			Bond Future	106.61	106.6310	106.6130	106.6310	9,418.00
25/10/2023	2046 On 01-February-24			Bond Future	108.99	109.0116	108.9923	109.0116	11,513.00
25/10/2023	2046 On 02-May-24			Bond Future	109.30	109.3201	109.3007	109.3201	4,626.00
25/10/2023	2046 On 01-August-24			Bond Future	111.81	111.8326	111.8131	111.8326	0.00
25/10/2023	2046 On 07-November-24			Bond Future	112.34	112.3590	112.3399	112.3590	0.00
25/10/2023	2050 On 02-November-23			Bond Future	107.91	107.8506	107.9144	107.8506	7,974.00
25/10/2023	2050 On 01-February-24			Bond Future	108.07	108.0049	108.0691	108.0049	10,613.00
25/10/2023	2050 On 02-May-24			Bond Future	110.51	110.4397	110.5058	110.4397	3,316.00
25/10/2023	2050 On 01-August-24			Bond Future	110.74	110.6742	110.7420	110.6742	0.00
25/10/2023	2050 On 07-November-24			Bond Future	113.44	113.3731	113.4435	113.3731	0.00
25/10/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	AL37 On 02-November-23			Index Future	899.08	899.6970	899.0770	899.6970	0.00
25/10/2023	AL37 On 01-February-24			Index Future	918.92	919.5550	918.9190	919.5550	0.00
25/10/2023	AL37 On 02-May-24			Index Future	939.42	940.0690	939.4200	940.0690	0.00
25/10/2023	AL37 On 01-August-24			Index Future	960.80	961.4650	960.8020	961.4650	0.00
25/10/2023	AL37 On 07-November-24			Index Future	984.03	984.7110	984.0340	984.7110	0.00
25/10/2023	AL7T On 02-November-23			Index Future	1010.63	1009.9340	1010.6320	1009.9340	0.00
25/10/2023	AL7T On 01-February-24			Index Future	1032.94	1032.2250	1032.9350	1032.2250	0.00
25/10/2023	AL7T On 02-May-24			Index Future	1055.98	1055.2530	1055.9800	1055.2530	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
25/10/2023	AL7T On 01-August-24			Index Future	1080.01	1079.2700	1080.0140	1079.2700	0.00
25/10/2023	AL7T On 07-November-24			Index Future	1106.13	1105.3640	1106.1290	1105.3640	0.00
25/10/2023	ALBI On 02-November-23			Index Future	884.15	883.5610	884.1450	883.5610	68.00
25/10/2023	ALBI On 01-February-24			Index Future	903.66	903.0630	903.6570	903.0630	39.00
25/10/2023	ALBI On 02-May-24			Index Future	923.82	923.2090	923.8180	923.2090	0.00
25/10/2023	ALBI On 01-August-24			Index Future	944.85	944.2210	944.8450	944.2210	0.00
25/10/2023	ALBI On 07-November-24			Index Future	967.69	967.0500	967.6910	967.0500	0.00
25/10/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/10/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/10/2023	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C213 On 28-February-31			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
25/10/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/10/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	ES33 On 02-November-23			Bond Future	13.04	70.6888	70.7981	70.6888	0.00
25/10/2023	ES33 On 01-February-24			Bond Future	13.21	72.2670	72.3780	72.2670	0.00
25/10/2023	ES33 On 02-May-24			Bond Future	13.38	70.0967	70.2105	70.0967	0.00
25/10/2023	ES33 On 01-August-24			Bond Future	13.54	71.7074	71.8241	71.7074	0.00
25/10/2023	ES33 On 07-November-24			Bond Future	13.74	69.6499	69.7700	69.6499	0.00
25/10/2023	ES42 On 02-November-23			Bond Future	13.51	66.3903	66.5351	66.3903	0.00
25/10/2023	ES42 On 01-February-24			Bond Future	13.66	67.8725	68.0199	67.8725	0.00
25/10/2023	ES42 On 02-May-24			Bond Future	13.81	65.1399	65.2909	65.1399	0.00
25/10/2023	ES42 On 01-August-24			Bond Future	13.97	66.6366	66.7912	66.6366	0.00
25/10/2023	ES42 On 07-November-24			Bond Future	14.15	63.9909	64.1499	63.9909	0.00
25/10/2023	GOVI On 02-November-23			GOVI	871.28	870.7130	871.2830	870.7130	18.00
25/10/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 02-November-23	885.82	Call	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
25/10/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 02-November-23	885.80	Put	GOVI	145170	15	15	15	0.00
25/10/2023	GOVI On 02-November-23	885.82	Put	GOVI	145370	15	15	15	0.00
25/10/2023	GOVI On 02-November-23	885.81	Put	GOVI	145270	15	15	15	0.00
25/10/2023	GOVI On 01-February-24			GOVI	890.51	889.9310	890.5110	889.9310	694.00
25/10/2023	GOVI On 01-February-24	879.98	Call	GOVI	105310	10	11	10	0.00
25/10/2023	GOVI On 01-February-24	879.99	Call	GOVI	105210	10	11	10	0.00
25/10/2023	GOVI On 01-February-24	880.00	Call	GOVI	105110	10	11	10	0.00
25/10/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 02-May-24			GOVI	910.38	909.7850	910.3790	909.7850	0.00
25/10/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 02-May-24	950.99	Put	GOVI	406110	41	41	41	0.00
25/10/2023	GOVI On 02-May-24	950.98	Put	GOVI	406010	41	41	41	0.00
25/10/2023	GOVI On 02-May-24	950.97	Put	GOVI	405910	41	41	41	0.00
25/10/2023	GOVI On 01-August-24			GOVI	931.10	930.4910	931.0990	930.4910	0.00
25/10/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 01-August-24	943.39	Put	GOVI	122910	13	12	13	0.00
25/10/2023	GOVI On 01-August-24	943.38	Put	GOVI	122810	13	12	13	0.00
25/10/2023	GOVI On 01-August-24	943.37	Put	GOVI	122710	13	12	13	0.00
25/10/2023	GOVI On 07-November-24			GOVI	953.61	952.9880	953.6140	952.9880	0.00
25/10/2023	GOVI On 07-November-24	948.80	Call	GOVI	48140	4	5	4	0.00
25/10/2023	GOVI On 07-November-24	948.78	Call	GOVI	48340	4	5	4	0.00
25/10/2023	GOVI On 07-November-24	948.79	Call	GOVI	48240	4	5	4	0.00
25/10/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/10/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
25/10/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2023	IGOV On 02-November-23			Index Future	325.45	325.6230	325.4520	325.6230	37.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	IGOV On 01-February-24			Index Future	332.72	332.8900	332.7150	332.8900	593.00
25/10/2023	IGOV On 02-May-24			Index Future	340.22	340.3960	340.2170	340.3960	0.00
25/10/2023	IGOV On 01-August-24			Index Future	348.04	348.2200	348.0370	348.2200	0.00
25/10/2023	IGOV On 07-November-24			Index Future	356.53	356.7210	356.5340	356.7210	0.00
25/10/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/10/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/10/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/10/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/10/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/10/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/10/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/10/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/10/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/10/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/10/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/10/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/10/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/10/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.34	8.3420	91.6580	8.3420	0.00
25/10/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.35	91.6300	91.6500	91.6300	0.00
25/10/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.47	91.5000	91.5300	91.5000	0.00
25/10/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.48	91.5000	91.5200	91.5000	0.00
25/10/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.52	91.4800	91.4800	91.4800	0.00
25/10/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4800	91.4800	91.4800	0.00
25/10/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.51	91.4700	91.4900	91.4700	0.00
25/10/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.44	91.5200	91.5600	91.5200	0.00
25/10/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.5700	91.6200	91.5700	0.00
25/10/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.25	91.6700	91.7500	91.6700	0.00
25/10/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.21	91.7000	91.7900	91.7000	0.00
25/10/2023	JBAF On 18-June-25			Jibar Tradeable Future	8.10	91.8100	91.9000	91.8100	0.00
25/10/2023	JBAF On 17-September-25			Jibar Tradeable Future	8.09	91.8200	91.9100	91.8200	0.00
25/10/2023	R035 On 02-November-23			Bond Future	12.26	81.0759	81.2279	81.0759	103,211.00
25/10/2023	R035 On 02-November-23	11.42	Call	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
25/10/2023	R035 On 02-November-23	11.43	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R035 On 02-November-23	11.41	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R035 On 02-November-23	11.70	Call	Bond Future	10	0	0	0	6,500.00
25/10/2023	R035 On 02-November-23	10.62	Call	Bond Future	0	0	0	0	400.00
25/10/2023	R035 On 02-November-23	11.12	Call	Bond Future	0	0	0	0	400.00
25/10/2023	R035 On 02-November-23	12.85	Call	Bond Future	2984	3	3	3	0.00
25/10/2023	R035 On 02-November-23	11.74	Call	Bond Future	15	0	0	0	731.00
25/10/2023	R035 On 02-November-23	13.59	Call	Bond Future	6449	6	6	6	0.00
25/10/2023	R035 On 02-November-23	12.24	Call	Bond Future	549	1	1	1	731.00
25/10/2023	R035 On 02-November-23	11.74	Put	Bond Future	2735	3	3	3	0.00
25/10/2023	R035 On 02-November-23	13.59	Put	Bond Future	0	0	0	0	731.00
25/10/2023	R035 On 02-November-23	12.24	Put	Bond Future	636	1	1	1	0.00
25/10/2023	R035 On 02-November-23	12.85	Put	Bond Future	18	0	0	0	400.00
25/10/2023	R035 On 02-November-23	11.12	Put	Bond Future	6158	6	6	6	0.00
25/10/2023	R035 On 02-November-23	10.62	Put	Bond Future	9078	9	9	9	0.00
25/10/2023	R035 On 02-November-23	11.70	Put	Bond Future	2946	3	3	3	0.00
25/10/2023	R035 On 02-November-23	11.41	Put	Bond Future	4525	5	5	5	0.00
25/10/2023	R035 On 02-November-23	11.43	Put	Bond Future	4415	5	4	5	0.00
25/10/2023	R035 On 02-November-23	11.42	Put	Bond Future	4470	5	4	5	0.00
25/10/2023	R035 On 01-February-24			Bond Future	12.39	82.8659	83.0205	82.8659	59,015.00
25/10/2023	R035 On 01-February-24	10.62	Call	Bond Future	76	0	0	0	400.00
25/10/2023	R035 On 01-February-24	11.12	Call	Bond Future	250	0	0	0	400.00
25/10/2023	R035 On 01-February-24	13.46	Call	Bond Future	5809	6	6	6	0.00
25/10/2023	R035 On 01-February-24	12.20	Call	Bond Future	1731	2	2	2	0.00
25/10/2023	R035 On 01-February-24	12.18	Call	Bond Future	1684	2	2	2	0.00
25/10/2023	R035 On 01-February-24	12.19	Call	Bond Future	1707	2	2	2	0.00
25/10/2023	R035 On 01-February-24	12.19	Put	Bond Future	2723	3	3	3	0.00
25/10/2023	R035 On 01-February-24	12.18	Put	Bond Future	2751	3	3	3	0.00
25/10/2023	R035 On 01-February-24	12.20	Put	Bond Future	2695	3	3	3	0.00
25/10/2023	R035 On 01-February-24	13.46	Put	Bond Future	671	1	1	1	400.00
25/10/2023	R035 On 01-February-24	11.12	Put	Bond Future	7025	7	7	7	0.00
25/10/2023	R035 On 01-February-24	10.62	Put	Bond Future	9742	10	10	10	0.00
25/10/2023	R035 On 02-May-24			Bond Future	12.52	80.2014	80.3597	80.2014	100,132.00
25/10/2023	R035 On 02-May-24	11.20	Call	Bond Future	682	1	1	1	0.00
25/10/2023	R035 On 02-May-24	11.21	Call	Bond Future	691	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
25/10/2023	R035 On 02-May-24	11.19	Call	Bond Future	673	1	1	1	0.00
25/10/2023	R035 On 02-May-24	11.19	Put	Bond Future	7626	8	8	8	0.00
25/10/2023	R035 On 02-May-24	11.21	Put	Bond Future	7533	8	8	8	0.00
25/10/2023	R035 On 02-May-24	11.20	Put	Bond Future	7579	8	8	8	0.00
25/10/2023	R035 On 01-August-24			Bond Future	12.64	82.0263	82.1884	82.0263	0.00
25/10/2023	R035 On 01-August-24	11.80	Call	Bond Future	1776	2	2	2	0.00
25/10/2023	R035 On 01-August-24	11.81	Call	Bond Future	1794	2	2	2	0.00
25/10/2023	R035 On 01-August-24	11.79	Call	Bond Future	1759	2	2	2	0.00
25/10/2023	R035 On 01-August-24	11.79	Put	Bond Future	6038	6	6	6	0.00
25/10/2023	R035 On 01-August-24	11.81	Put	Bond Future	5968	6	6	6	0.00
25/10/2023	R035 On 01-August-24	11.80	Put	Bond Future	6003	6	6	6	0.00
25/10/2023	R035 On 07-November-24			Bond Future	12.80	79.4875	79.6542	79.4875	0.00
25/10/2023	R035 On 07-November-24	12.18	Call	Bond Future	2396	2	2	2	0.00
25/10/2023	R035 On 07-November-24	12.19	Call	Bond Future	2415	2	2	2	0.00
25/10/2023	R035 On 07-November-24	12.17	Call	Bond Future	2377	2	2	2	0.00
25/10/2023	R035 On 07-November-24	12.17	Put	Bond Future	5426	6	5	6	0.00
25/10/2023	R035 On 07-November-24	12.19	Put	Bond Future	5365	5	5	5	0.00
25/10/2023	R035 On 07-November-24	12.18	Put	Bond Future	5395	6	5	6	0.00
25/10/2023	R053 On 02-November-23			Bond Future	12.85	91.6775	91.9153	91.6775	3,320.00
25/10/2023	R053 On 02-November-23	12.82	Call	Bond Future	749	1	1	1	0.00
25/10/2023	R053 On 02-November-23	12.83	Call	Bond Future	783	1	1	1	0.00
25/10/2023	R053 On 02-November-23	12.81	Call	Bond Future	717	1	1	1	0.00
25/10/2023	R053 On 02-November-23	12.81	Put	Bond Future	969	1	1	1	0.00
25/10/2023	R053 On 02-November-23	12.83	Put	Bond Future	896	1	1	1	0.00
25/10/2023	R053 On 02-November-23	12.82	Put	Bond Future	932	1	1	1	0.00
25/10/2023	R053 On 01-February-24			Bond Future	12.97	93.7015	93.9437	93.7015	0.00
25/10/2023	R053 On 01-February-24	12.93	Call	Bond Future	2897	3	3	3	0.00
25/10/2023	R053 On 01-February-24	12.92	Call	Bond Future	2862	3	3	3	0.00
25/10/2023	R053 On 01-February-24	12.94	Call	Bond Future	2933	3	3	3	0.00
25/10/2023	R053 On 01-February-24	12.94	Put	Bond Future	3149	3	3	3	0.00
25/10/2023	R053 On 01-February-24	12.92	Put	Bond Future	3215	3	3	3	0.00
25/10/2023	R053 On 01-February-24	12.93	Put	Bond Future	3182	3	3	3	0.00
25/10/2023	R053 On 02-May-24			Bond Future	13.10	89.9262	90.1741	89.9262	5,189.00
25/10/2023	R053 On 02-May-24	13.03	Call	Bond Future	3964	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R053 On 02-May-24	13.04	Call	Bond Future	3999	4	4	4	0.00
25/10/2023	R053 On 02-May-24	13.02	Call	Bond Future	3929	4	4	4	0.00
25/10/2023	R053 On 02-May-24	13.02	Put	Bond Future	4466	5	4	5	0.00
25/10/2023	R053 On 02-May-24	13.04	Put	Bond Future	4402	5	4	5	0.00
25/10/2023	R053 On 02-May-24	13.03	Put	Bond Future	4434	5	4	5	0.00
25/10/2023	R053 On 01-August-24			Bond Future	13.23	91.9723	92.2260	91.9723	0.00
25/10/2023	R053 On 01-August-24	13.14	Call	Bond Future	4748	5	5	5	0.00
25/10/2023	R053 On 01-August-24	13.15	Call	Bond Future	4782	5	5	5	0.00
25/10/2023	R053 On 01-August-24	13.13	Call	Bond Future	4714	5	5	5	0.00
25/10/2023	R053 On 01-August-24	13.13	Put	Bond Future	5352	5	5	5	0.00
25/10/2023	R053 On 01-August-24	13.15	Put	Bond Future	5288	5	5	5	0.00
25/10/2023	R053 On 01-August-24	13.14	Put	Bond Future	5320	5	5	5	0.00
25/10/2023	R053 On 07-November-24			Bond Future	13.38	88.3167	88.5774	88.3167	0.00
25/10/2023	R053 On 07-November-24	12.80	Call	Bond Future	3924	4	4	4	0.00
25/10/2023	R053 On 07-November-24	12.79	Call	Bond Future	3896	4	4	4	0.00
25/10/2023	R053 On 07-November-24	12.81	Call	Bond Future	3952	4	4	4	0.00
25/10/2023	R053 On 07-November-24	12.81	Put	Bond Future	7737	8	8	8	0.00
25/10/2023	R053 On 07-November-24	12.79	Put	Bond Future	7821	8	8	8	0.00
25/10/2023	R053 On 07-November-24	12.80	Put	Bond Future	7779	8	8	8	0.00
25/10/2023	R186 On 02-November-23			Bond Future	9.33	107.1898	107.0579	107.1898	33,519.00
25/10/2023	R186 On 02-November-23	9.39	Call	Bond Future	319	0	0	0	0.00
25/10/2023	R186 On 02-November-23	9.38	Call	Bond Future	302	0	0	0	0.00
25/10/2023	R186 On 02-November-23	9.15	Call	Bond Future	49	0	0	0	1,715.00
25/10/2023	R186 On 02-November-23	10.42	Call	Bond Future	2886	3	3	3	0.00
25/10/2023	R186 On 02-November-23	9.40	Call	Bond Future	336	0	0	0	0.00
25/10/2023	R186 On 02-November-23	9.40	Put	Bond Future	160	0	0	0	0.00
25/10/2023	R186 On 02-November-23	10.42	Put	Bond Future	0	0	0	0	1,715.00
25/10/2023	R186 On 02-November-23	9.15	Put	Bond Future	552	0	1	0	0.00
25/10/2023	R186 On 02-November-23	9.38	Put	Bond Future	180	0	0	0	0.00
25/10/2023	R186 On 02-November-23	9.39	Put	Bond Future	170	0	0	0	0.00
25/10/2023	R186 On 01-February-24			Bond Future	9.37	104.2466	104.1107	104.2466	72,453.00
25/10/2023	R186 On 01-February-24	9.51	Call	Bond Future	1050	1	1	1	0.00
25/10/2023	R186 On 01-February-24	9.50	Call	Bond Future	1035	1	1	1	0.00
25/10/2023	R186 On 01-February-24	9.52	Call	Bond Future	1065	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
25/10/2023	R186 On 01-February-24	9.52	Put	Bond Future	692	1	1	1	0.00
25/10/2023	R186 On 01-February-24	9.50	Put	Bond Future	712	1	1	1	0.00
25/10/2023	R186 On 01-February-24	9.51	Put	Bond Future	702	1	1	1	0.00
25/10/2023	R186 On 02-May-24			Bond Future	9.40	106.5717	106.4331	106.5717	10,568.00
25/10/2023	R186 On 02-May-24	8.00	Call	Bond Future	130	0	0	0	0.00
25/10/2023	R186 On 02-May-24	7.99	Call	Bond Future	128	0	0	0	0.00
25/10/2023	R186 On 02-May-24	8.01	Call	Bond Future	132	0	0	0	0.00
25/10/2023	R186 On 02-May-24	10.40	Call	Bond Future	2744	3	3	3	0.00
25/10/2023	R186 On 02-May-24	9.73	Call	Bond Future	1597	2	2	2	2,030.00
25/10/2023	R186 On 02-May-24	10.40	Put	Bond Future	469	0	0	0	2,030.00
25/10/2023	R186 On 02-May-24	9.73	Put	Bond Future	846	1	1	1	0.00
25/10/2023	R186 On 02-May-24	8.01	Put	Bond Future	3426	3	3	3	0.00
25/10/2023	R186 On 02-May-24	7.99	Put	Bond Future	3470	3	3	3	0.00
25/10/2023	R186 On 02-May-24	8.00	Put	Bond Future	3448	3	3	3	0.00
25/10/2023	R186 On 01-August-24			Bond Future	9.42	103.6862	103.5447	103.6862	0.00
25/10/2023	R186 On 01-August-24	8.69	Call	Bond Future	509	1	1	1	0.00
25/10/2023	R186 On 01-August-24	8.68	Call	Bond Future	503	1	1	1	0.00
25/10/2023	R186 On 01-August-24	8.70	Call	Bond Future	515	1	1	1	0.00
25/10/2023	R186 On 01-August-24	8.70	Put	Bond Future	2057	2	2	2	0.00
25/10/2023	R186 On 01-August-24	8.68	Put	Bond Future	2088	2	2	2	0.00
25/10/2023	R186 On 01-August-24	8.69	Put	Bond Future	2072	2	2	2	0.00
25/10/2023	R186 On 07-November-24			Bond Future	9.47	106.1883	106.0442	106.1883	3,495.00
25/10/2023	R186 On 07-November-24	9.14	Call	Bond Future	961	1	1	1	0.00
25/10/2023	R186 On 07-November-24	9.15	Call	Bond Future	970	1	1	1	0.00
25/10/2023	R186 On 07-November-24	9.13	Call	Bond Future	951	1	1	1	0.00
25/10/2023	R186 On 07-November-24	9.13	Put	Bond Future	1591	2	2	2	0.00
25/10/2023	R186 On 07-November-24	9.15	Put	Bond Future	1571	1	2	1	0.00
25/10/2023	R186 On 07-November-24	9.14	Put	Bond Future	1581	2	2	2	0.00
25/10/2023	R197 On 02-November-23			Bond Future	342.77	342.6281	342.7720	342.6281	0.00
25/10/2023	R202 On 02-November-23			Bond Future	251.20	251.0549	251.1998	251.0549	4,558.00
25/10/2023	R202 On 01-February-24			Bond Future	251.83	251.6854	251.8313	251.6854	5,070.00
25/10/2023	R202 On 02-May-24			Bond Future	257.51	257.3593	257.5092	257.3593	0.00
25/10/2023	R202 On 01-August-24			Bond Future	258.33	258.1795	258.3334	258.1795	0.00
25/10/2023	R202 On 07-November-24			Bond Future	264.64	264.4765	264.6364	264.4765	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
25/10/2023	R209 On 02-November-23			Bond Future	12.34	62.3583	62.4657	62.3583	18,532.00
25/10/2023	R209 On 02-November-23	11.34	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R209 On 02-November-23	11.35	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R209 On 02-November-23	11.33	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R209 On 02-November-23	11.33	Put	Bond Future	4770	5	5	5	0.00
25/10/2023	R209 On 02-November-23	11.35	Put	Bond Future	4670	5	5	5	0.00
25/10/2023	R209 On 02-November-23	11.34	Put	Bond Future	4720	5	5	5	0.00
25/10/2023	R209 On 01-February-24			Bond Future	12.46	63.7350	63.8442	63.7350	14,440.00
25/10/2023	R209 On 01-February-24	12.13	Call	Bond Future	1210	1	1	1	0.00
25/10/2023	R209 On 01-February-24	12.14	Call	Bond Future	1228	1	1	1	0.00
25/10/2023	R209 On 01-February-24	12.12	Call	Bond Future	1192	1	1	1	0.00
25/10/2023	R209 On 01-February-24	12.12	Put	Bond Future	2697	3	3	3	0.00
25/10/2023	R209 On 01-February-24	12.14	Put	Bond Future	2642	3	3	3	0.00
25/10/2023	R209 On 01-February-24	12.13	Put	Bond Future	2669	3	3	3	0.00
25/10/2023	R209 On 02-May-24			Bond Future	12.57	62.0032	62.1151	62.0032	0.00
25/10/2023	R209 On 02-May-24	11.18	Call	Bond Future	532	1	1	1	0.00
25/10/2023	R209 On 02-May-24	11.19	Call	Bond Future	539	1	1	1	0.00
25/10/2023	R209 On 02-May-24	11.17	Call	Bond Future	525	1	1	1	0.00
25/10/2023	R209 On 02-May-24	11.17	Put	Bond Future	7066	7	7	7	0.00
25/10/2023	R209 On 02-May-24	11.19	Put	Bond Future	6980	7	7	7	0.00
25/10/2023	R209 On 02-May-24	11.18	Put	Bond Future	7023	7	7	7	0.00
25/10/2023	R209 On 01-August-24			Bond Future	12.69	63.4140	63.5285	63.4140	0.00
25/10/2023	R209 On 01-August-24	11.79	Call	Bond Future	1482	1	1	1	0.00
25/10/2023	R209 On 01-August-24	11.80	Call	Bond Future	1495	1	1	1	0.00
25/10/2023	R209 On 01-August-24	11.78	Call	Bond Future	1469	1	1	1	0.00
25/10/2023	R209 On 01-August-24	11.78	Put	Bond Future	5536	6	6	6	0.00
25/10/2023	R209 On 01-August-24	11.80	Put	Bond Future	5468	6	5	6	0.00
25/10/2023	R209 On 01-August-24	11.79	Put	Bond Future	5502	6	6	6	0.00
25/10/2023	R209 On 07-November-24			Bond Future	12.83	61.7863	61.9041	61.7863	101.00
25/10/2023	R209 On 07-November-24	12.22	Call	Bond Future	2205	2	2	2	0.00
25/10/2023	R209 On 07-November-24	12.21	Call	Bond Future	2187	2	2	2	0.00
25/10/2023	R209 On 07-November-24	12.23	Call	Bond Future	2222	2	2	2	0.00
25/10/2023	R209 On 07-November-24	12.23	Put	Bond Future	4805	5	5	5	0.00
25/10/2023	R209 On 07-November-24	12.21	Put	Bond Future	4860	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
25/10/2023	R209 On 07-November-24	12.22	Put	Bond Future	4833	5	5	5	0.00
25/10/2023	R210 On 02-November-23			Bond Future	224.80	224.7708	224.8004	224.7708	136.00
25/10/2023	R210 On 01-February-24			Bond Future	229.82	229.7891	229.8173	229.7891	501.00
25/10/2023	R210 On 02-May-24			Bond Future	231.74	231.7117	231.7414	231.7117	0.00
25/10/2023	R210 On 01-August-24			Bond Future	237.07	237.0373	237.0681	237.0373	0.00
25/10/2023	R210 On 07-November-24			Bond Future	239.52	239.4829	239.5162	239.4829	0.00
25/10/2023	R213 On 02-November-23			Bond Future	11.25	80.4656	80.4822	80.4656	15,162.00
25/10/2023	R213 On 02-November-23	11.12	Call	Bond Future	195	0	0	0	0.00
25/10/2023	R213 On 02-November-23	11.11	Call	Bond Future	181	0	0	0	0.00
25/10/2023	R213 On 02-November-23	11.13	Call	Bond Future	210	0	0	0	0.00
25/10/2023	R213 On 02-November-23	12.70	Call	Bond Future	5833	6	6	6	0.00
25/10/2023	R213 On 02-November-23	11.44	Call	Bond Future	967	1	1	1	731.00
25/10/2023	R213 On 02-November-23	10.94	Call	Bond Future	36	0	0	0	731.00
25/10/2023	R213 On 02-November-23	10.94	Put	Bond Future	1361	1	1	1	0.00
25/10/2023	R213 On 02-November-23	12.70	Put	Bond Future	0	0	0	0	731.00
25/10/2023	R213 On 02-November-23	11.44	Put	Bond Future	172	0	0	0	0.00
25/10/2023	R213 On 02-November-23	11.13	Put	Bond Future	720	1	1	1	0.00
25/10/2023	R213 On 02-November-23	11.11	Put	Bond Future	777	1	1	1	0.00
25/10/2023	R213 On 02-November-23	11.12	Put	Bond Future	748	1	1	1	0.00
25/10/2023	R213 On 01-February-24			Bond Future	11.36	82.2422	82.2584	82.2422	25,894.00
25/10/2023	R213 On 01-February-24	11.71	Call	Bond Future	2608	3	3	3	0.00
25/10/2023	R213 On 01-February-24	11.70	Call	Bond Future	2582	3	3	3	0.00
25/10/2023	R213 On 01-February-24	11.72	Call	Bond Future	2634	3	3	3	0.00
25/10/2023	R213 On 01-February-24	11.72	Put	Bond Future	1187	1	1	1	0.00
25/10/2023	R213 On 01-February-24	11.70	Put	Bond Future	1215	1	1	1	0.00
25/10/2023	R213 On 01-February-24	11.71	Put	Bond Future	1201	1	1	1	0.00
25/10/2023	R213 On 02-May-24			Bond Future	11.47	80.5173	80.5340	80.5173	0.00
25/10/2023	R213 On 02-May-24	10.29	Call	Bond Future	743	1	1	1	0.00
25/10/2023	R213 On 02-May-24	10.28	Call	Bond Future	735	1	1	1	0.00
25/10/2023	R213 On 02-May-24	10.30	Call	Bond Future	751	1	1	1	0.00
25/10/2023	R213 On 02-May-24	10.30	Put	Bond Future	5624	6	6	6	0.00
25/10/2023	R213 On 02-May-24	10.28	Put	Bond Future	5695	6	6	6	0.00
25/10/2023	R213 On 02-May-24	10.29	Put	Bond Future	5660	6	6	6	0.00
25/10/2023	R213 On 01-August-24			Bond Future	11.58	82.3494	82.3668	82.3494	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
25/10/2023	R213 On 01-August-24	10.87	Call	Bond Future	1590	2	2	2	0.00
25/10/2023	R213 On 01-August-24	10.86	Call	Bond Future	1575	2	2	2	0.00
25/10/2023	R213 On 01-August-24	10.88	Call	Bond Future	1604	2	2	2	0.00
25/10/2023	R213 On 01-August-24	10.88	Put	Bond Future	4375	4	4	4	0.00
25/10/2023	R213 On 01-August-24	10.86	Put	Bond Future	4428	4	4	4	0.00
25/10/2023	R213 On 01-August-24	10.87	Put	Bond Future	4402	4	4	4	0.00
25/10/2023	R213 On 07-November-24			Bond Future	11.71	80.7737	80.7922	80.7737	0.00
25/10/2023	R213 On 07-November-24	11.22	Call	Bond Future	2145	2	2	2	0.00
25/10/2023	R213 On 07-November-24	11.23	Call	Bond Future	2161	2	2	2	0.00
25/10/2023	R213 On 07-November-24	11.21	Call	Bond Future	2128	2	2	2	0.00
25/10/2023	R213 On 07-November-24	11.21	Put	Bond Future	4064	4	4	4	0.00
25/10/2023	R213 On 07-November-24	11.23	Put	Bond Future	4018	4	4	4	0.00
25/10/2023	R213 On 07-November-24	11.22	Put	Bond Future	4041	4	4	4	0.00
25/10/2023	R214 On 02-November-23			Bond Future	12.66	58.2380	58.3697	58.2380	13,174.00
25/10/2023	R214 On 02-November-23	11.46	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R214 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R214 On 02-November-23	11.45	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R214 On 02-November-23	11.45	Put	Bond Future	5889	6	6	6	0.00
25/10/2023	R214 On 02-November-23	11.47	Put	Bond Future	5784	6	6	6	0.00
25/10/2023	R214 On 02-November-23	11.46	Put	Bond Future	5836	6	6	6	0.00
25/10/2023	R214 On 01-February-24			Bond Future	12.78	59.5237	59.6578	59.5237	13,804.00
25/10/2023	R214 On 01-February-24	12.15	Call	Bond Future	761	1	1	1	0.00
25/10/2023	R214 On 01-February-24	12.16	Call	Bond Future	774	1	1	1	0.00
25/10/2023	R214 On 01-February-24	12.14	Call	Bond Future	747	1	1	1	0.00
25/10/2023	R214 On 01-February-24	12.14	Put	Bond Future	3696	4	4	4	0.00
25/10/2023	R214 On 01-February-24	12.16	Put	Bond Future	3627	4	4	4	0.00
25/10/2023	R214 On 01-February-24	12.15	Put	Bond Future	3662	4	4	4	0.00
25/10/2023	R214 On 02-May-24			Bond Future	12.89	57.5462	57.6835	57.5462	2,002.00
25/10/2023	R214 On 02-May-24	11.47	Call	Bond Future	516	0	1	0	0.00
25/10/2023	R214 On 02-May-24	11.48	Call	Bond Future	523	1	1	1	0.00
25/10/2023	R214 On 02-May-24	11.46	Call	Bond Future	509	0	1	0	0.00
25/10/2023	R214 On 02-May-24	11.46	Put	Bond Future	7382	8	7	8	0.00
25/10/2023	R214 On 02-May-24	11.48	Put	Bond Future	7292	7	7	7	0.00
25/10/2023	R214 On 02-May-24	11.47	Put	Bond Future	7337	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2023	R214 On 01-August-24			Bond Future	13.00	58.8557	58.9962	58.8557	0.00
25/10/2023	R214 On 01-August-24	12.17	Call	Bond Future	1614	2	2	2	0.00
25/10/2023	R214 On 01-August-24	12.18	Call	Bond Future	1628	2	2	2	0.00
25/10/2023	R214 On 01-August-24	12.16	Call	Bond Future	1600	2	2	2	0.00
25/10/2023	R214 On 01-August-24	12.16	Put	Bond Future	5442	6	5	6	0.00
25/10/2023	R214 On 01-August-24	12.18	Put	Bond Future	5374	5	5	5	0.00
25/10/2023	R214 On 01-August-24	12.17	Put	Bond Future	5408	6	5	6	0.00
25/10/2023	R214 On 07-November-24			Bond Future	13.14	56.9668	57.1112	56.9668	0.00
25/10/2023	R214 On 07-November-24	12.61	Call	Bond Future	2550	2	3	2	0.00
25/10/2023	R214 On 07-November-24	12.60	Call	Bond Future	2532	2	3	2	0.00
25/10/2023	R214 On 07-November-24	12.62	Call	Bond Future	2569	3	3	3	0.00
25/10/2023	R214 On 07-November-24	12.62	Put	Bond Future	4849	5	5	5	0.00
25/10/2023	R214 On 07-November-24	12.60	Put	Bond Future	4903	5	5	5	0.00
25/10/2023	R214 On 07-November-24	12.61	Put	Bond Future	4876	5	5	5	0.00
25/10/2023	R248 On 02-November-23			Bond Future	12.83	71.1906	71.3770	71.1906	27,404.00
25/10/2023	R248 On 02-November-23	11.48	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R248 On 02-November-23	11.49	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R248 On 02-November-23	11.47	Call	Bond Future	0	0	0	0	0.00
25/10/2023	R248 On 02-November-23	11.80	Call	Bond Future	0	0	0	0	207.00
25/10/2023	R248 On 02-November-23	12.50	Call	Bond Future	96	0	0	0	207.00
25/10/2023	R248 On 02-November-23	13.60	Call	Bond Future	3980	4	4	4	0.00
25/10/2023	R248 On 02-November-23	13.60	Put	Bond Future	6	0	0	0	207.00
25/10/2023	R248 On 02-November-23	12.50	Put	Bond Future	1906	2	2	2	0.00
25/10/2023	R248 On 02-November-23	11.80	Put	Bond Future	5982	6	6	6	0.00
25/10/2023	R248 On 02-November-23	11.47	Put	Bond Future	8099	8	8	8	0.00
25/10/2023	R248 On 02-November-23	11.49	Put	Bond Future	7968	8	8	8	0.00
25/10/2023	R248 On 02-November-23	11.48	Put	Bond Future	8034	8	8	8	0.00
25/10/2023	R248 On 01-February-24			Bond Future	12.96	72.7624	72.9521	72.7624	223,887.00
25/10/2023	R248 On 01-February-24	13.10	Call	Bond Future	2833	3	3	3	0.00
25/10/2023	R248 On 01-February-24	13.90	Call	Bond Future	5601	5	6	5	0.00
25/10/2023	R248 On 01-February-24	12.15	Call	Bond Future	698	1	1	1	0.00
25/10/2023	R248 On 01-February-24	12.16	Call	Bond Future	711	1	1	1	0.00
25/10/2023	R248 On 01-February-24	12.14	Call	Bond Future	684	1	1	1	0.00
25/10/2023	R248 On 01-February-24	13.37	Call	Bond Future	3703	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
25/10/2023	R248 On 01-February-24	11.50	Call	Bond Future	175	0	0	0	1,000.00
25/10/2023	R248 On 01-February-24	12.30	Call	Bond Future	921	1	1	1	100.00
25/10/2023	R248 On 01-February-24	12.30	Put	Bond Future	4570	5	5	5	0.00
25/10/2023	R248 On 01-February-24	11.50	Put	Bond Future	8763	9	9	9	0.00
25/10/2023	R248 On 01-February-24	13.37	Put	Bond Future	1559	2	2	2	1,000.00
25/10/2023	R248 On 01-February-24	12.14	Put	Bond Future	5276	5	5	5	0.00
25/10/2023	R248 On 01-February-24	12.16	Put	Bond Future	5184	5	5	5	0.00
25/10/2023	R248 On 01-February-24	12.15	Put	Bond Future	5229	5	5	5	0.00
25/10/2023	R248 On 01-February-24	13.90	Put	Bond Future	887	1	1	1	1,100.00
25/10/2023	R248 On 01-February-24	13.10	Put	Bond Future	2070	2	2	2	1,100.00
25/10/2023	R248 On 02-May-24			Bond Future	13.08	69.9361	70.1303	69.9361	12,631.00
25/10/2023	R248 On 02-May-24	11.47	Call	Bond Future	488	0	0	0	0.00
25/10/2023	R248 On 02-May-24	11.48	Call	Bond Future	495	0	0	0	0.00
25/10/2023	R248 On 02-May-24	11.46	Call	Bond Future	481	0	0	0	0.00
25/10/2023	R248 On 02-May-24	11.46	Put	Bond Future	9971	10	10	10	0.00
25/10/2023	R248 On 02-May-24	11.48	Put	Bond Future	9854	10	10	10	0.00
25/10/2023	R248 On 02-May-24	11.47	Put	Bond Future	9912	10	10	10	0.00
25/10/2023	R248 On 01-August-24			Bond Future	13.20	71.5274	71.7262	71.5274	13,000.00
25/10/2023	R248 On 01-August-24	12.31	Call	Bond Future	1890	2	2	2	0.00
25/10/2023	R248 On 01-August-24	12.32	Call	Bond Future	1906	2	2	2	0.00
25/10/2023	R248 On 01-August-24	12.30	Call	Bond Future	1873	2	2	2	0.00
25/10/2023	R248 On 01-August-24	12.30	Put	Bond Future	6786	7	7	7	0.00
25/10/2023	R248 On 01-August-24	12.32	Put	Bond Future	6702	7	7	7	0.00
25/10/2023	R248 On 01-August-24	12.31	Put	Bond Future	6744	7	7	7	0.00
25/10/2023	R248 On 07-November-24			Bond Future	13.34	68.7985	69.0027	68.7985	0.00
25/10/2023	R248 On 07-November-24	12.79	Call	Bond Future	3043	3	3	3	0.00
25/10/2023	R248 On 07-November-24	12.80	Call	Bond Future	3065	3	3	3	0.00
25/10/2023	R248 On 07-November-24	12.78	Call	Bond Future	3021	3	3	3	0.00
25/10/2023	R248 On 07-November-24	12.78	Put	Bond Future	5976	6	6	6	0.00
25/10/2023	R248 On 07-November-24	12.80	Put	Bond Future	5911	6	6	6	0.00
25/10/2023	R248 On 07-November-24	12.79	Put	Bond Future	5943	6	6	6	0.00
25/10/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
25/10/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/10/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00