



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: 20/11/2023 TO: 20/11/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	2025 On 01-February-24			Bond Future	175.20	175.1407	175.1968	175.1407	11,560.00
20/11/2023	2025 On 02-May-24			Bond Future	179.11	179.0513	179.1087	179.0513	0.00
20/11/2023	2025 On 01-August-24			Bond Future	181.25	181.1873	181.2465	181.1873	0.00
20/11/2023	2025 On 07-November-24			Bond Future	185.65	185.5881	185.6491	185.5881	0.00
20/11/2023	2029 On 01-February-24			Bond Future	127.65	127.7161	127.6491	127.7161	7,373.00
20/11/2023	2029 On 02-May-24			Bond Future	129.13	129.1996	129.1313	129.1996	0.00
20/11/2023	2029 On 01-August-24			Bond Future	132.00	132.0693	131.9999	132.0693	0.00
20/11/2023	2029 On 07-November-24			Bond Future	133.80	133.8725	133.8021	133.8725	0.00
20/11/2023	2029 On 06-February-25			Bond Future	136.65	136.7235	136.6522	136.7235	0.00
20/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	4252	4	4	4	0.00
20/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2030 On 01-February-24			Bond Future	10.09	90.8125	90.9024	90.8125	65,806.00
20/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	5267	5	5	5	0.00
20/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	5231	5	5	5	0.00
20/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	5302	5	5	5	0.00
20/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	5090	5	5	5	0.00
20/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	1049	1	1	1	1,360.00
20/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	500	0	1	0	400.00
20/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	1335	1	1	1	400.00
20/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7930	8	8	8	0.00
20/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	2125	2	2	2	500.00
20/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	7064	7	7	7	0.00
20/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	975	1	1	1	500.00
20/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1539	2	2	2	200.00
20/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	4017	4	4	4	0.00
20/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	6666	7	7	7	0.00
20/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	7028	7	7	7	0.00
20/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	1186	1	1	1	500.00
20/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	79	0	0	0	500.00
20/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	1567	2	2	2	0.00
20/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	94	0	0	0	200.00
20/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	340	0	0	0	700.00
20/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	1817	2	2	2	0.00
20/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1255	1	1	1	0.00
20/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	896	1	1	1	0.00
20/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	78	0	0	0	500.00
20/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	2698	3	3	3	0.00
20/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	48	0	0	0	400.00
20/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1424	1	1	1	0.00
20/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	202	0	0	0	1,360.00
20/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	1723	2	2	2	0.00
20/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	182	0	0	0	0.00
20/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	189	0	0	0	0.00
20/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	185	0	0	0	0.00
20/11/2023	2030 On 02-May-24			Bond Future	10.16	92.8183	92.9101	92.8183	19,773.00
20/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	1160	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	2042	2	2	2	1,000.00
20/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	7166	7	7	7	0.00
20/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3683	4	4	4	1,080.00
20/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	8619	9	9	9	0.00
20/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1403	1	1	1	0.00
20/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1387	1	1	1	0.00
20/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1420	1	1	1	0.00
20/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	3138	3	3	3	500.00
20/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	4557	5	5	5	500.00
20/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	11164	11	11	11	0.00
20/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	60	0	0	0	500.00
20/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	780	1	1	1	0.00
20/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1295	1	1	1	0.00
20/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	2740	3	3	3	0.00
20/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	2789	3	3	3	0.00
20/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	2764	3	3	3	0.00
20/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	199	0	0	0	1,080.00
20/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1059	1	1	1	0.00
20/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	332	0	0	0	1,000.00
20/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2024	2	2	2	0.00
20/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3179	3	3	3	0.00
20/11/2023	2030 On 01-August-24			Bond Future	10.23	90.8523	90.9464	90.8523	0.00
20/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2772	3	3	3	0.00
20/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2794	3	3	3	0.00
20/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2750	3	3	3	0.00
20/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2204	2	2	2	0.00
20/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2171	2	2	2	0.00
20/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2188	2	2	2	0.00
20/11/2023	2030 On 07-November-24			Bond Future	10.30	93.0358	93.1324	93.0358	221.00
20/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3741	4	4	4	0.00
20/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3765	4	4	4	0.00
20/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3718	4	4	4	0.00
20/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2089	2	2	2	0.00
20/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2063	2	2	2	0.00
20/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2076	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
20/11/2023	2030 On 06-February-25			Bond Future	10.41	90.9825	91.0815	90.9825	0.00
20/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	3476	3	3	3	0.00
20/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2501	3	3	3	0.00
20/11/2023	2032 On 01-February-24			Bond Future	10.98	88.2766	88.4056	88.2766	85,850.00
20/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	4427	4	4	4	0.00
20/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	4465	4	4	4	0.00
20/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	4389	4	4	4	0.00
20/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	1405	1	1	1	8,500.00
20/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	5040	5	5	5	0.00
20/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	163	0	0	0	1,200.00
20/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	1090	1	1	1	1,200.00
20/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	7508	7	8	7	0.00
20/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	771	1	1	1	500.00
20/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1900	2	2	2	500.00
20/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	7952	8	8	8	0.00
20/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	7024	7	7	7	0.00
20/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	1133	1	1	1	200.00
20/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	4089	4	4	4	0.00
20/11/2023	2032 On 01-February-24	11.55	Call	Bond Future	3366	3	3	3	0.00
20/11/2023	2032 On 01-February-24	11.55	Put	Bond Future	717	1	1	1	8,500.00
20/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	529	1	1	1	200.00
20/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2119	2	2	2	0.00
20/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	160	0	0	0	200.00
20/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	110	0	0	0	500.00
20/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1399	1	1	1	0.00
20/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	2687	3	3	3	0.00
20/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	132	0	0	0	1,200.00
20/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2174	2	2	2	0.00
20/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	4995	5	5	5	0.00
20/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	359	0	0	0	17,000.00
20/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	1812	2	2	2	0.00
20/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	468	1	0	1	0.00
20/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	454	1	0	1	0.00
20/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	461	1	0	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
20/11/2023	2032 On 02-May-24			Bond Future	11.07	86.0644	86.1963	86.0644	61,107.00
20/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	1136	1	1	1	1,000.00
20/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	2056	2	2	2	1,000.00
20/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	8494	8	8	8	0.00
20/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1511	1	2	1	500.00
20/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	2600	3	3	3	500.00
20/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	9500	9	10	9	0.00
20/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	3293	3	3	3	1,550.00
20/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	10111	10	10	10	0.00
20/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1439	1	1	1	0.00
20/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1457	1	1	1	0.00
20/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1422	1	1	1	0.00
20/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1623	2	2	2	1,550.00
20/11/2023	2032 On 02-May-24	10.57	Call	Bond Future	1475	1	1	1	500.00
20/11/2023	2032 On 02-May-24	11.21	Call	Bond Future	2910	3	3	3	0.00
20/11/2023	2032 On 02-May-24	11.81	Call	Bond Future	4690	5	5	5	0.00
20/11/2023	2032 On 02-May-24	11.81	Put	Bond Future	1343	1	1	1	500.00
20/11/2023	2032 On 02-May-24	11.21	Put	Bond Future	2281	2	2	2	500.00
20/11/2023	2032 On 02-May-24	10.57	Put	Bond Future	3876	4	4	4	0.00
20/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	3968	4	4	4	0.00
20/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	3907	4	4	4	0.00
20/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	3937	4	4	4	0.00
20/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	289	0	0	0	1,550.00
20/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2020	2	2	2	0.00
20/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	3638	4	4	4	0.00
20/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	360	0	0	0	500.00
20/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	2528	3	3	3	0.00
20/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	3815	4	4	4	0.00
20/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	493	1	0	1	1,000.00
20/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3067	3	3	3	0.00
20/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	4562	5	5	5	0.00
20/11/2023	2032 On 01-August-24			Bond Future	11.17	87.9552	88.0902	87.9552	0.00
20/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2950	3	3	3	0.00
20/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2926	3	3	3	0.00
20/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2974	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
20/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3077	3	3	3	0.00
20/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3120	3	3	3	0.00
20/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3098	3	3	3	0.00
20/11/2023	2032 On 07-November-24			Bond Future	11.28	85.9010	86.0393	85.9010	1,345.00
20/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	9451	9	9	9	0.00
20/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	4132	4	4	4	1,615.00
20/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	3709	4	4	4	0.00
20/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	3683	4	4	4	0.00
20/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	3735	4	4	4	0.00
20/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	2812	3	3	3	0.00
20/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	2848	3	3	3	0.00
20/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	2830	3	3	3	0.00
20/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	837	1	1	1	1,615.00
20/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2557	3	3	3	0.00
20/11/2023	2032 On 06-February-25			Bond Future	11.42	87.7055	87.8472	87.7055	0.00
20/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	4283	4	4	4	0.00
20/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	2983	3	3	3	0.00
20/11/2023	2033 On 01-February-24			Bond Future	123.02	122.6648	123.0151	122.6648	8,207.00
20/11/2023	2033 On 02-May-24			Bond Future	124.30	123.9398	124.2981	123.9398	0.00
20/11/2023	2033 On 01-August-24			Bond Future	127.06	126.6929	127.0593	126.6929	0.00
20/11/2023	2033 On 07-November-24			Bond Future	128.64	128.2677	128.6437	128.2677	0.00
20/11/2023	2033 On 06-February-25			Bond Future	131.38	130.9994	131.3840	130.9994	0.00
20/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	6444	6	6	6	0.00
20/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/11/2023	2037 On 01-February-24			Bond Future	12.01	77.1721	77.3452	77.1721	139,445.00
20/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2929	3	3	3	0.00
20/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2895	3	3	3	0.00
20/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2964	3	3	3	0.00
20/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	9515	9	10	9	0.00
20/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	5263	5	5	5	0.00
20/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	2184	2	2	2	2,500.00
20/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	527	1	1	1	2,500.00
20/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	1749	2	2	2	0.00
20/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	109	0	0	0	2,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1262	1	1	1	0.00
20/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1298	1	1	1	0.00
20/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1280	1	1	1	0.00
20/11/2023	2037 On 02-May-24			Bond Future	12.12	78.8765	79.0535	78.8765	0.00
20/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	1293	1	1	1	0.00
20/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	1276	1	1	1	0.00
20/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	1311	1	1	1	0.00
20/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	4971	5	5	5	0.00
20/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5049	5	5	5	0.00
20/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5010	5	5	5	0.00
20/11/2023	2037 On 01-August-24			Bond Future	12.24	76.3536	76.5347	76.3536	0.00
20/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	8868	9	9	9	0.00
20/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	6554	6	7	6	0.00
20/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	3217	3	3	3	0.00
20/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	3244	3	3	3	1,383.00
20/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	3191	3	3	3	0.00
20/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	3955	4	4	4	0.00
20/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	3903	4	4	4	0.00
20/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	3929	4	4	4	0.00
20/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	1909	2	2	2	1,383.00
20/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1231	1	1	1	1,383.00
20/11/2023	2037 On 07-November-24			Bond Future	12.36	78.1882	78.3737	78.1882	9,101.00
20/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4863	5	5	5	0.00
20/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4892	5	5	5	0.00
20/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4835	5	5	5	0.00
20/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	3754	4	4	4	0.00
20/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	3712	4	4	4	0.00
20/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	3733	4	4	4	0.00
20/11/2023	2037 On 06-February-25			Bond Future	12.50	75.5704	75.7602	75.5704	0.00
20/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	5259	5	5	5	0.00
20/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	3959	4	4	4	0.00
20/11/2023	2038 On 01-February-24			Bond Future	132.72	131.7991	132.7173	131.7991	3,583.00
20/11/2023	2038 On 02-May-24			Bond Future	135.68	134.7418	135.6807	134.7418	1,706.00
20/11/2023	2038 On 01-August-24			Bond Future	136.62	135.6633	136.6235	135.6633	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
20/11/2023	2038 On 07-November-24			Bond Future	139.94	138.9580	139.9417	138.9580	0.00
20/11/2023	2038 On 06-February-25			Bond Future	140.80	139.7940	140.8016	139.7940	0.00
20/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	5572	5	6	5	0.00
20/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/11/2023	2040 On 01-February-24			Bond Future	12.26	77.3911	77.5156	77.3911	129,988.00
20/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	2194	2	2	2	1,000.00
20/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	4372	4	4	4	1,000.00
20/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	8703	9	9	9	0.00
20/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	2320	2	2	2	0.00
20/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	2352	2	2	2	0.00
20/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	2288	2	2	2	0.00
20/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	1899	2	2	2	0.00
20/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	1850	2	2	2	0.00
20/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	1874	2	2	2	0.00
20/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	194	0	0	0	1,000.00
20/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	867	1	1	1	0.00
20/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	1975	2	2	2	0.00
20/11/2023	2040 On 02-May-24			Bond Future	12.37	79.1004	79.2277	79.1004	0.00
20/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	1234	1	1	1	0.00
20/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	1252	1	1	1	0.00
20/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	1217	1	1	1	0.00
20/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	5744	6	6	6	0.00
20/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	5657	6	6	6	0.00
20/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	5701	6	6	6	0.00
20/11/2023	2040 On 01-August-24			Bond Future	12.49	76.3321	76.4623	76.3321	0.00
20/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	3367	3	3	3	0.00
20/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	3340	3	3	3	0.00
20/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	3395	3	3	3	0.00
20/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4248	4	4	4	0.00
20/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4304	4	4	4	0.00
20/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4276	4	4	4	0.00
20/11/2023	2040 On 07-November-24			Bond Future	12.62	78.1659	78.2994	78.1659	8,625.00
20/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	5039	5	5	5	0.00
20/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	5008	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
20/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	5070	5	5	5	0.00
20/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	3768	4	4	4	0.00
20/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	3812	4	4	4	0.00
20/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	3790	4	4	4	0.00
20/11/2023	2040 On 06-February-25			Bond Future	12.76	75.2966	75.4333	75.2966	0.00
20/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	5271	5	5	5	0.00
20/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4263	4	4	4	0.00
20/11/2023	2044 On 01-February-24			Bond Future	12.30	73.8254	73.9212	73.8254	101,584.00
20/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	5693	6	6	6	0.00
20/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	2033	2	2	2	0.00
20/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	2003	2	2	2	0.00
20/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	2063	2	2	2	0.00
20/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	4645	5	5	5	0.00
20/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	810	1	1	1	15,000.00
20/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2135	2	2	2	0.00
20/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2190	2	2	2	0.00
20/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2162	2	2	2	0.00
20/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	565	1	1	1	5,000.00
20/11/2023	2044 On 02-May-24			Bond Future	12.41	75.4560	75.5539	75.4560	27.00
20/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	1271	1	1	1	0.00
20/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	1253	1	1	1	0.00
20/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	1289	1	1	1	0.00
20/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	5683	6	6	6	0.00
20/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	5772	6	6	6	0.00
20/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	5727	6	6	6	0.00
20/11/2023	2044 On 01-August-24			Bond Future	12.52	72.7326	72.8329	72.7326	0.00
20/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	3219	3	3	3	0.00
20/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	3246	3	3	3	0.00
20/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	3191	3	3	3	0.00
20/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	4570	5	5	5	0.00
20/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4510	5	5	5	0.00
20/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4540	5	5	5	0.00
20/11/2023	2044 On 07-November-24			Bond Future	12.64	74.4800	74.5828	74.4800	0.00
20/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	5221	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
20/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	5252	5	5	5	0.00
20/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	5190	5	5	5	0.00
20/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	3787	4	4	4	0.00
20/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	3744	4	4	4	0.00
20/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	3765	4	4	4	0.00
20/11/2023	2044 On 06-February-25			Bond Future	12.77	71.6584	71.7637	71.6584	0.00
20/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	5517	5	6	5	0.00
20/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4212	4	4	4	0.00
20/11/2023	2046 On 01-February-24			Bond Future	116.23	116.2349	116.2331	116.2349	11,513.00
20/11/2023	2046 On 02-May-24			Bond Future	116.68	116.6805	116.6789	116.6805	4,626.00
20/11/2023	2046 On 01-August-24			Bond Future	119.27	119.2719	119.2706	119.2719	0.00
20/11/2023	2046 On 07-November-24			Bond Future	119.96	119.9613	119.9611	119.9613	0.00
20/11/2023	2046 On 06-February-25			Bond Future	122.51	122.5138	122.5142	122.5138	0.00
20/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	8504	9	9	9	0.00
20/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/11/2023	2050 On 01-February-24			Bond Future	116.55	116.5512	116.5492	116.5512	10,813.00
20/11/2023	2050 On 02-May-24			Bond Future	119.15	119.1536	119.1516	119.1536	3,316.00
20/11/2023	2050 On 01-August-24			Bond Future	119.49	119.4928	119.4910	119.4928	0.00
20/11/2023	2050 On 07-November-24			Bond Future	122.39	122.3946	122.3932	122.3946	0.00
20/11/2023	2050 On 06-February-25			Bond Future	122.64	122.6346	122.6358	122.6346	0.00
20/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	7036	7	7	7	0.00
20/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/11/2023	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	AL37 On 01-February-24			Index Future	937.61	936.7870	937.6100	936.7870	0.00
20/11/2023	AL37 On 02-May-24			Index Future	958.32	957.4790	958.3220	957.4790	0.00
20/11/2023	AL37 On 01-August-24			Index Future	979.40	978.5290	979.3980	978.5290	0.00
20/11/2023	AL37 On 07-November-24			Index Future	1002.97	1002.0720	1002.9650	1002.0720	0.00
20/11/2023	AL37 On 06-February-25			Index Future	1024.15	1023.2240	1024.1500	1023.2240	0.00
20/11/2023	AL7T On 01-February-24			Index Future	1075.07	1073.0150	1075.0670	1073.0150	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
20/11/2023	AL7T On 02-May-24			Index Future	1098.82	1096.7160	1098.8150	1096.7160	0.00
20/11/2023	AL7T On 01-August-24			Index Future	1122.98	1120.8280	1122.9810	1120.8280	0.00
20/11/2023	AL7T On 07-November-24			Index Future	1150.00	1147.7930	1150.0040	1147.7930	0.00
20/11/2023	AL7T On 06-February-25			Index Future	1174.29	1172.0220	1174.2940	1172.0220	0.00
20/11/2023	ALBI On 01-February-24			Index Future	938.67	937.1960	938.6730	937.1960	100.00
20/11/2023	ALBI On 02-May-24			Index Future	959.41	957.8970	959.4080	957.8970	0.00
20/11/2023	ALBI On 01-August-24			Index Future	980.51	978.9570	980.5070	978.9570	0.00
20/11/2023	ALBI On 07-November-24			Index Future	1004.10	1002.5090	1004.1020	1002.5090	0.00
20/11/2023	ALBI On 06-February-25			Index Future	1025.31	1023.6710	1025.3100	1023.6710	0.00
20/11/2023	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/11/2023	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C197 On 07-December-23			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/11/2023	C210 On 31-March-28			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
20/11/2023	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/11/2023	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	ES33 On 01-February-24			Bond Future	12.50	75.2580	75.4255	75.2580	0.00
20/11/2023	ES33 On 02-May-24			Bond Future	12.64	73.1395	73.3108	73.1395	0.00
20/11/2023	ES33 On 01-August-24			Bond Future	12.79	74.7632	74.9385	74.7632	0.00
20/11/2023	ES33 On 07-November-24			Bond Future	12.95	72.7738	72.9535	72.7738	0.00
20/11/2023	ES33 On 06-February-25			Bond Future	13.15	74.3176	74.5015	74.3176	0.00
20/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	770	1	1	1	0.00
20/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/11/2023	ES42 On 01-February-24			Bond Future	12.97	71.3209	71.4343	71.3209	0.00
20/11/2023	ES42 On 02-May-24			Bond Future	13.10	68.6508	68.7669	68.6508	0.00
20/11/2023	ES42 On 01-August-24			Bond Future	13.23	70.1742	70.2930	70.1742	0.00
20/11/2023	ES42 On 07-November-24			Bond Future	13.38	67.6085	67.7303	67.6085	0.00
20/11/2023	ES42 On 06-February-25			Bond Future	13.55	69.0396	69.1644	69.0396	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
20/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	771	1	1	1	0.00
20/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/11/2023	GOVI On 01-February-24			GOVI	925.11	923.6550	925.1090	923.6550	714.00
20/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	451290	44	45	44	0.00
20/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	451190	44	45	44	0.00
20/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	451090	44	45	44	0.00
20/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 02-May-24			GOVI	945.54	944.0570	945.5440	944.0570	0.00
20/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	54260	7	5	7	0.00
20/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	54460	7	5	7	0.00
20/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	54360	7	5	7	0.00
20/11/2023	GOVI On 01-August-24			GOVI	966.34	964.8130	966.3390	964.8130	0.00
20/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	229490	21	23	21	0.00
20/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	229690	21	23	21	0.00
20/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	229590	21	23	21	0.00
20/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 07-November-24			GOVI	989.59	988.0250	989.5920	988.0250	0.00
20/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	408120	39	41	39	0.00
20/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	408020	39	41	39	0.00
20/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	407920	39	41	39	0.00
20/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/11/2023	GOVI On 06-February-25			GOVI	1010.49	1008.8810	1010.4940	1008.8810	0.00
20/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	384940	37	38	37	0.00
20/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/11/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
20/11/2023	IGOV On 01-February-24			Index Future	347.40	346.9620	347.3960	346.9620	606.00
20/11/2023	IGOV On 02-May-24			Index Future	355.15	354.7090	355.1530	354.7090	16.00
20/11/2023	IGOV On 01-August-24			Index Future	363.05	362.5890	363.0460	362.5890	0.00
20/11/2023	IGOV On 07-November-24			Index Future	371.87	371.3980	371.8680	371.3980	0.00
20/11/2023	IGOV On 06-February-25			Index Future	379.80	379.3160	379.8000	379.3160	0.00
20/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/11/2023	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.36	8.3580	91.6420	8.3580	0.00
20/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.6800	91.6600	91.6800	0.00
20/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.32	91.7000	91.6800	91.7000	0.00
20/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.27	91.7500	91.7300	91.7500	0.00
20/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.24	91.7700	91.7600	91.7700	0.00
20/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.18	91.8500	91.8200	91.8500	0.00
20/11/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.16	91.6300	91.8400	91.6300	0.00
20/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.05	92.0000	91.9500	92.0000	0.00
20/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.87	92.1700	92.1300	92.1700	0.00
20/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.57	92.4700	92.4300	92.4700	0.00
20/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.47	92.5800	92.5300	92.5800	0.00
20/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.38	92.6600	92.6200	92.6600	0.00
20/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.36	92.6800	92.6400	92.6800	0.00
20/11/2023	R035 On 01-February-24			Bond Future	11.69	86.5068	86.6798	86.5068	68,210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	188	0	0	0	400.00
20/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	673	1	1	1	400.00
20/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	8924	9	9	9	0.00
20/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	3585	3	4	3	0.00
20/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	3622	4	4	4	0.00
20/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	3547	3	4	3	0.00
20/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	955	1	1	1	0.00
20/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	927	1	1	1	0.00
20/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	941	1	1	1	0.00
20/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	127	0	0	0	400.00
20/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	3788	4	4	4	0.00
20/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	6194	6	6	6	0.00
20/11/2023	R035 On 02-May-24			Bond Future	11.79	83.9057	84.0825	83.9057	105,087.00
20/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1419	1	1	1	0.00
20/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1438	1	1	1	0.00
20/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1400	1	1	1	0.00
20/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	4630	5	5	5	0.00
20/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	4557	5	5	5	0.00
20/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	4593	5	5	5	0.00
20/11/2023	R035 On 01-August-24			Bond Future	11.89	85.7493	85.9302	85.7493	0.00
20/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	3248	3	3	3	0.00
20/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	3221	3	3	3	0.00
20/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	3275	3	3	3	0.00
20/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	3707	4	4	4	0.00
20/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	3758	4	4	4	0.00
20/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	3733	4	4	4	0.00
20/11/2023	R035 On 07-November-24			Bond Future	12.02	83.2930	83.4784	83.2930	19,584.00
20/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	4322	4	4	4	0.00
20/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	4293	4	4	4	0.00
20/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	4350	4	4	4	0.00
20/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3476	4	3	4	0.00
20/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3518	4	4	4	0.00
20/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3497	4	3	4	0.00
20/11/2023	R035 On 06-February-25			Bond Future	12.16	85.0431	85.2328	85.0431	0.00
20/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	4815	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
20/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	3604	4	4	4	0.00
20/11/2023	R053 On 01-February-24			Bond Future	12.25	98.9946	99.1201	98.9946	0.00
20/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	6035	6	6	6	0.00
20/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	5982	6	6	6	0.00
20/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	6088	6	6	6	0.00
20/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1128	1	1	1	0.00
20/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1159	1	1	1	0.00
20/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1144	1	1	1	0.00
20/11/2023	R053 On 02-May-24			Bond Future	12.35	95.3164	95.4448	95.3164	5,189.00
20/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	7156	7	7	7	0.00
20/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	7204	7	7	7	0.00
20/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	7108	7	7	7	0.00
20/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2375	2	2	2	0.00
20/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2336	2	2	2	0.00
20/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2355	2	2	2	0.00
20/11/2023	R053 On 01-August-24			Bond Future	12.46	97.4102	97.5415	97.4102	0.00
20/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	8098	8	8	8	0.00
20/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	8144	8	8	8	0.00
20/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	8053	8	8	8	0.00
20/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3376	3	3	3	0.00
20/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3333	3	3	3	0.00
20/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3355	3	3	3	0.00
20/11/2023	R053 On 07-November-24			Bond Future	12.58	93.8773	94.0120	93.8773	0.00
20/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	6882	7	7	7	0.00
20/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	6923	7	7	7	0.00
20/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	6842	7	7	7	0.00
20/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5332	5	5	5	0.00
20/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5274	5	5	5	0.00
20/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5303	5	5	5	0.00
20/11/2023	R053 On 06-February-25			Bond Future	12.71	95.8467	95.9846	95.8467	0.00
20/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	7291	7	7	7	0.00
20/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	5687	6	6	6	0.00
20/11/2023	R186 On 01-February-24			Bond Future	8.82	105.4282	105.5114	105.4282	85,256.00
20/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1944	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
20/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1923	2	2	2	0.00
20/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1965	2	2	2	0.00
20/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	192	0	0	0	0.00
20/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	200	0	0	0	0.00
20/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	196	0	0	0	0.00
20/11/2023	R186 On 02-May-24			Bond Future	8.80	107.7568	107.8420	107.7568	10,568.00
20/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	259	0	0	0	0.00
20/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	254	0	0	0	0.00
20/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	265	0	0	0	0.00
20/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3868	4	4	4	0.00
20/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2543	2	3	2	2,030.00
20/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	185	0	0	0	2,030.00
20/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	383	0	0	0	0.00
20/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2150	2	2	2	0.00
20/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2187	2	2	2	0.00
20/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2168	2	2	2	0.00
20/11/2023	R186 On 01-August-24			Bond Future	8.78	104.8161	104.9034	104.8161	0.00
20/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	1076	1	1	1	0.00
20/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	1088	1	1	1	0.00
20/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	1064	1	1	1	0.00
20/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1290	1	1	1	0.00
20/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1271	1	1	1	0.00
20/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1280	1	1	1	0.00
20/11/2023	R186 On 07-November-24			Bond Future	8.74	107.3356	107.4252	107.3356	45,292.00
20/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1767	2	2	2	0.00
20/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1754	2	2	2	0.00
20/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1780	2	2	2	0.00
20/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1000	1	1	1	0.00
20/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1013	1	1	1	0.00
20/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1007	1	1	1	0.00
20/11/2023	R186 On 06-February-25			Bond Future	8.78	104.2768	104.3688	104.2768	0.00
20/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1547	2	2	2	0.00
20/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1117	1	1	1	0.00
20/11/2023	R202 On 01-February-24			Bond Future	260.14	260.3648	260.1436	260.3648	5,070.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R202 On 02-May-24			Bond Future	265.95	266.1783	265.9523	266.1783	0.00
20/11/2023	R202 On 01-August-24			Bond Future	266.76	266.9903	266.7598	266.9903	0.00
20/11/2023	R202 On 07-November-24			Bond Future	273.24	273.4747	273.2390	273.4747	0.00
20/11/2023	R202 On 06-February-25			Bond Future	273.83	274.0647	273.8294	274.0647	0.00
20/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	7039	7	7	7	0.00
20/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/11/2023	R209 On 01-February-24			Bond Future	11.76	66.8304	67.0058	66.8304	14,493.00
20/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2719	3	3	3	0.00
20/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2750	3	3	3	0.00
20/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2688	3	3	3	0.00
20/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1031	1	1	1	0.00
20/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1001	1	1	1	0.00
20/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1016	1	1	1	0.00
20/11/2023	R209 On 02-May-24			Bond Future	11.86	65.1534	65.3327	65.1534	0.00
20/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	1106	1	1	1	0.00
20/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	1122	1	1	1	0.00
20/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	1091	1	1	1	0.00
20/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	4414	5	4	5	0.00
20/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	4345	4	4	4	0.00
20/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	4380	5	4	5	0.00
20/11/2023	R209 On 01-August-24			Bond Future	11.96	66.5849	66.7683	66.5849	0.00
20/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2709	3	3	3	0.00
20/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2686	3	3	3	0.00
20/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2733	3	3	3	0.00
20/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3466	4	3	4	0.00
20/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	3513	4	4	4	0.00
20/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3489	4	3	4	0.00
20/11/2023	R209 On 07-November-24			Bond Future	12.07	65.0275	65.2154	65.0275	5,128.00
20/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3951	4	4	4	0.00
20/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3976	4	4	4	0.00
20/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3926	4	4	4	0.00
20/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3287	3	3	3	0.00
20/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3248	3	3	3	0.00
20/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3267	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
20/11/2023	R209 On 06-February-25			Bond Future	12.19	66.3935	66.5858	66.3935	0.00
20/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	4432	4	4	4	0.00
20/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3355	3	3	3	0.00
20/11/2023	R210 On 01-February-24			Bond Future	231.80	231.8515	231.7985	231.8515	501.00
20/11/2023	R210 On 02-May-24			Bond Future	233.72	233.7695	233.7156	233.7695	0.00
20/11/2023	R210 On 01-August-24			Bond Future	238.91	238.9616	238.9072	238.9616	0.00
20/11/2023	R210 On 07-November-24			Bond Future	241.37	241.4195	241.3655	241.4195	0.00
20/11/2023	R210 On 06-February-25			Bond Future	246.51	246.5590	246.5050	246.5590	0.00
20/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	6895	7	7	7	0.00
20/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/11/2023	R213 On 01-February-24			Bond Future	10.66	85.0732	85.2343	85.0732	29,384.00
20/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	4670	5	5	5	0.00
20/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	4635	5	5	5	0.00
20/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	4706	5	5	5	0.00
20/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	283	0	0	0	0.00
20/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	292	0	0	0	0.00
20/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	287	0	0	0	0.00
20/11/2023	R213 On 02-May-24			Bond Future	10.73	83.3936	83.5582	83.3936	0.00
20/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1369	1	1	1	0.00
20/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	1352	1	1	1	0.00
20/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1385	1	1	1	0.00
20/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3234	3	3	3	0.00
20/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3288	3	3	3	0.00
20/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3261	3	3	3	0.00
20/11/2023	R213 On 01-August-24			Bond Future	10.82	85.2262	85.3947	85.2262	0.00
20/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2769	3	3	3	0.00
20/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2792	3	3	3	0.00
20/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2747	3	3	3	0.00
20/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	2572	3	3	3	0.00
20/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	2535	3	3	3	0.00
20/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	2554	3	3	3	0.00
20/11/2023	R213 On 07-November-24			Bond Future	10.92	83.7121	83.8848	83.7121	15,875.00
20/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	3566	3	4	3	0.00
20/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	3542	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	3590	4	4	4	0.00
20/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2354	2	2	2	0.00
20/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2384	2	2	2	0.00
20/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2369	2	2	2	0.00
20/11/2023	R213 On 06-February-25			Bond Future	11.05	85.4728	85.6495	85.4728	0.00
20/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3855	4	4	4	0.00
20/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	2702	3	3	3	0.00
20/11/2023	R214 On 01-February-24			Bond Future	12.09	62.7272	62.8325	62.7272	12,860.00
20/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1907	2	2	2	0.00
20/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1934	2	2	2	0.00
20/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1880	2	2	2	0.00
20/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	1655	2	2	2	0.00
20/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1612	2	2	2	0.00
20/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	1633	2	2	2	0.00
20/11/2023	R214 On 02-May-24			Bond Future	12.19	60.8082	60.9158	60.8082	10,172.00
20/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	2475	2	2	2	7,110.00
20/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	6700	7	7	7	0.00
20/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	4570	5	5	5	0.00
20/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	2425	2	2	2	10,000.00
20/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	1104	1	1	1	0.00
20/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	1120	1	1	1	0.00
20/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	1089	1	1	1	0.00
20/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	4729	5	5	5	0.00
20/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	4656	5	5	5	0.00
20/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	4693	5	5	5	0.00
20/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	2695	3	3	3	0.00
20/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1427	1	1	1	17,110.00
20/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	2742	3	3	3	0.00
20/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	804	1	1	1	17,110.00
20/11/2023	R214 On 01-August-24			Bond Future	12.28	62.1443	62.2545	62.1443	0.00
20/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2969	3	3	3	0.00
20/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2945	3	3	3	0.00
20/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2993	3	3	3	0.00
20/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3481	4	3	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
20/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3528	4	4	4	0.00
20/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3504	4	4	4	0.00
20/11/2023	R214 On 07-November-24			Bond Future	12.39	60.3295	60.4424	60.3295	0.00
20/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	4235	4	4	4	0.00
20/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	4262	4	4	4	0.00
20/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	4209	4	4	4	0.00
20/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3249	3	3	3	0.00
20/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3210	3	3	3	0.00
20/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3230	3	3	3	0.00
20/11/2023	R214 On 06-February-25			Bond Future	12.52	61.5971	61.7126	61.5971	0.00
20/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	4481	4	4	4	0.00
20/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3609	4	4	4	0.00
20/11/2023	R248 On 01-February-24			Bond Future	12.21	77.0188	77.1474	77.0188	246,634.00
20/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	9104	9	9	9	0.00
20/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	5582	6	6	6	0.00
20/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1970	2	2	2	0.00
20/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	2000	2	2	2	0.00
20/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1940	2	2	2	0.00
20/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	557	1	1	1	1,000.00
20/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	2445	2	2	2	100.00
20/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	6761	7	7	7	0.00
20/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	422	0	0	0	1,000.00
20/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	1898	2	2	2	0.00
20/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	4949	5	5	5	0.00
20/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2337	2	2	2	0.00
20/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2277	2	2	2	0.00
20/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2307	2	2	2	0.00
20/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	624	1	1	1	1,100.00
20/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	194	0	0	0	1,100.00
20/11/2023	R248 On 02-May-24			Bond Future	12.30	74.2716	74.4031	74.2716	12,631.00
20/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	1071	1	1	1	1,500.00
20/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	3557	4	4	4	1,500.00
20/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	6291	6	6	6	0.00
20/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	1190	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
20/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	1208	1	1	1	0.00
20/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	1173	1	1	1	0.00
20/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	6390	7	6	7	0.00
20/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	6294	6	6	6	0.00
20/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	6342	6	6	6	0.00
20/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1587	2	2	2	1,500.00
20/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	2997	3	3	3	0.00
20/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	6685	7	7	7	0.00
20/11/2023	R248 On 01-August-24			Bond Future	12.40	75.9035	76.0380	75.9035	13,000.00
20/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	3687	4	4	4	0.00
20/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	3716	4	4	4	0.00
20/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	3657	4	4	4	0.00
20/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4258	4	4	4	0.00
20/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4201	4	4	4	0.00
20/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4229	4	4	4	0.00
20/11/2023	R248 On 07-November-24			Bond Future	12.52	73.2739	73.4119	73.2739	0.00
20/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	5436	5	5	5	0.00
20/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	5468	5	5	5	0.00
20/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	5404	5	5	5	0.00
20/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	3949	4	4	4	0.00
20/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	3904	4	4	4	0.00
20/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	3927	4	4	4	0.00
20/11/2023	R248 On 06-February-25			Bond Future	12.65	74.8127	74.9539	74.8127	0.00
20/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	5074	5	5	5	0.00
20/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	4736	5	5	5	0.00
20/11/2023	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2023	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00