



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

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For November 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	2025 On 01-February-24			Bond Future	174.9871	174.8889	174.9871	174.8889	11,482
14/11/2023	2025 On 02-May-24			Bond Future	178.8975	178.7967	178.8975	178.7967	0
14/11/2023	2025 On 01-August-24			Bond Future	181.0646	180.9612	181.0646	180.9612	0
14/11/2023	2025 On 07-November-24			Bond Future	185.4958	185.3896	185.4958	185.3896	0
14/11/2023	2029 On 01-February-24			Bond Future	126.8646	126.7413	126.8646	126.7413	7,262
14/11/2023	2029 On 02-May-24			Bond Future	128.3320	128.2059	128.3320	128.2059	0
14/11/2023	2029 On 01-August-24			Bond Future	131.2061	131.0768	131.2061	131.0768	0
14/11/2023	2029 On 07-November-24			Bond Future	133.0141	132.8814	133.0141	132.8814	0
14/11/2023	2029 On 06-February-25			Bond Future	135.8433	135.7071	135.8433	135.7071	0
14/11/2023	2029 On 06-February-25	132.40	Call	Bond Future	3443.3200	3307.1400	3.4433	3.3071	0
14/11/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	2030 On 01-February-24			Bond Future	10.2864	10.4971	90.0977	89.2377	60,057
14/11/2023	2030 On 01-February-24	9.57	Call	Bond Future	353.7700	219.4900	0.3538	0.2195	400
14/11/2023	2030 On 01-February-24	9.57	Put	Bond Future	3356.6100	4082.3100	3.3566	4.0823	0
14/11/2023	2030 On 01-February-24	9.89	Call	Bond Future	692.1200	460.0100	0.6921	0.4600	500
14/11/2023	2030 On 01-February-24	9.89	Put	Bond Future	2338.4500	2966.3200	2.3385	2.9663	0
14/11/2023	2030 On 01-February-24	9.93	Call	Bond Future	746.4700	500.1900	0.7465	0.5002	1,360
14/11/2023	2030 On 01-February-24	9.93	Put	Bond Future	2224.9800	2838.6800	2.2250	2.8387	0
14/11/2023	2030 On 01-February-24	10.00	Call	Bond Future	848.5200	576.5900	0.8485	0.5766	500
14/11/2023	2030 On 01-February-24	10.00	Put	Bond Future	2034.2600	2622.3100	2.0343	2.6223	0
14/11/2023	2030 On 01-February-24	10.07	Call	Bond Future	964.1000	665.1400	0.9641	0.6651	400
14/11/2023	2030 On 01-February-24	10.07	Put	Bond Future	1858.2400	2419.2600	1.8582	2.4193	0
14/11/2023	2030 On 01-February-24	10.16	Call	Bond Future	1126.3200	791.7300	1.1263	0.7917	200
14/11/2023	2030 On 01-February-24	10.16	Put	Bond Future	1647.2500	2172.6400	1.6473	2.1726	0
14/11/2023	2030 On 01-February-24	10.39	Call	Bond Future	1612.9500	1185.6000	1.6130	1.1856	500
14/11/2023	2030 On 01-February-24	10.39	Put	Bond Future	1188.7700	1621.4000	1.1888	1.6214	0
14/11/2023	2030 On 01-February-24	11.00	Call	Bond Future	3326.7700	2686.6000	3.3268	2.6866	0
14/11/2023	2030 On 01-February-24	11.00	Put	Bond Future	455.1000	674.9100	0.4551	0.6749	700
14/11/2023	2030 On 01-February-24	11.31	Call	Bond Future	4354.1000	3639.8900	4.3541	3.6399	0
14/11/2023	2030 On 01-February-24	11.31	Put	Bond Future	270.7200	416.4900	0.2707	0.4165	1,360
14/11/2023	2030 On 01-February-24	11.35	Call	Bond Future	4491.0000	3768.9100	4.4910	3.7689	0
14/11/2023	2030 On 01-February-24	11.35	Put	Bond Future	252.8100	390.7000	0.2528	0.3907	0
14/11/2023	2030 On 01-February-24	11.36	Call	Bond Future	4525.3500	3801.3400	4.5254	3.8013	0
14/11/2023	2030 On 01-February-24	11.36	Put	Bond Future	248.5200	384.4900	0.2485	0.3845	0
14/11/2023	2030 On 01-February-24	11.37	Call	Bond Future	4559.7500	3833.8500	4.5598	3.8339	0
14/11/2023	2030 On 01-February-24	11.37	Put	Bond Future	244.2900	378.3700	0.2443	0.3784	0
14/11/2023	2030 On 01-February-24	11.75	Call	Bond Future	5893.0700	5110.1800	5.8931	5.1102	0
14/11/2023	2030 On 01-February-24	11.75	Put	Bond Future	125.9200	203.0100	0.1259	0.2030	200
14/11/2023	2030 On 01-February-24	11.85	Call	Bond Future	6249.5000	5455.7800	6.2495	5.4558	0
14/11/2023	2030 On 01-February-24	11.85	Put	Bond Future	105.4800	171.7400	0.1055	0.1717	500
14/11/2023	2030 On 01-February-24	11.86	Call	Bond Future	6285.2200	5490.4900	6.2852	5.4905	0
14/11/2023	2030 On 01-February-24	11.86	Put	Bond Future	103.6300	168.8800	0.1036	0.1689	500
14/11/2023	2030 On 01-February-24	12.10	Call	Bond Future	7144.5300	6329.5400	7.1445	6.3295	0
14/11/2023	2030 On 01-February-24	12.10	Put	Bond Future	67.5600	112.5500	0.0676	0.1126	400
14/11/2023	2030 On 02-May-24			Bond Future	10.3608	10.5834	92.0892	91.2100	19,883

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14/11/2023	2030 On 02-May-24	9.66	Call	Bond Future	896.0000	667.1000	0.8960	0.6671	1,000
14/11/2023	2030 On 02-May-24	9.66	Put	Bond Future	3736.0600	4386.3200	3.7361	4.3863	0
14/11/2023	2030 On 02-May-24	9.81	Call	Bond Future	1082.4300	817.4400	1.0824	0.8174	0
14/11/2023	2030 On 02-May-24	9.81	Put	Bond Future	3305.3700	3919.5400	3.3054	3.9195	0
14/11/2023	2030 On 02-May-24	9.82	Call	Bond Future	1095.7900	828.3100	1.0958	0.8283	0
14/11/2023	2030 On 02-May-24	9.82	Put	Bond Future	3277.7700	3889.4500	3.2778	3.8895	0
14/11/2023	2030 On 02-May-24	9.83	Call	Bond Future	1109.0300	839.0700	1.1090	0.8391	0
14/11/2023	2030 On 02-May-24	9.83	Put	Bond Future	3250.0700	3859.2700	3.2501	3.8593	0
14/11/2023	2030 On 02-May-24	10.16	Call	Bond Future	1629.3800	1272.0000	1.6294	1.2720	1,000
14/11/2023	2030 On 02-May-24	10.16	Put	Bond Future	2432.0600	2953.8400	2.4321	2.9538	0
14/11/2023	2030 On 02-May-24	10.62	Call	Bond Future	2601.6200	2118.5400	2.6016	2.1185	500
14/11/2023	2030 On 02-May-24	10.62	Put	Bond Future	1578.7800	1974.8600	1.5788	1.9749	0
14/11/2023	2030 On 02-May-24	10.82	Call	Bond Future	3100.3700	2566.2500	3.1004	2.5663	1,080
14/11/2023	2030 On 02-May-24	10.82	Put	Bond Future	1298.0900	1643.1300	1.2981	1.6431	0
14/11/2023	2030 On 02-May-24	11.12	Call	Bond Future	3919.0700	3316.0300	3.9191	3.3160	500
14/11/2023	2030 On 02-May-24	11.12	Put	Bond Future	963.5300	1239.6500	0.9635	1.2397	0
14/11/2023	2030 On 02-May-24	11.94	Call	Bond Future	6432.7500	5693.9500	6.4328	5.6940	0
14/11/2023	2030 On 02-May-24	11.94	Put	Bond Future	419.6700	560.0300	0.4197	0.5600	1,000
14/11/2023	2030 On 02-May-24	12.38	Call	Bond Future	7865.8600	7081.8500	7.8659	7.0819	0
14/11/2023	2030 On 02-May-24	12.38	Put	Bond Future	267.5400	362.6900	0.2675	0.3627	1,080
14/11/2023	2030 On 02-May-24	13.15	Call	Bond Future	10373.8800	9533.6500	10.3739	9.5337	0
14/11/2023	2030 On 02-May-24	13.15	Put	Bond Future	90.7000	129.6300	0.0907	0.1296	500
14/11/2023	2030 On 01-August-24			Bond Future	10.4420	10.6777	90.1242	89.2253	0
14/11/2023	2030 On 01-August-24	10.37	Call	Bond Future	2263.9000	1850.3400	2.2639	1.8503	0
14/11/2023	2030 On 01-August-24	10.37	Put	Bond Future	2540.4700	3025.7300	2.5405	3.0257	0
14/11/2023	2030 On 01-August-24	10.38	Call	Bond Future	2283.8000	1867.9300	2.2838	1.8679	0
14/11/2023	2030 On 01-August-24	10.38	Put	Bond Future	2521.8800	3004.8300	2.5219	3.0048	0
14/11/2023	2030 On 01-August-24	10.39	Call	Bond Future	2303.8000	1885.6100	2.3038	1.8856	0
14/11/2023	2030 On 01-August-24	10.39	Put	Bond Future	2503.4000	2984.0300	2.5034	2.9840	0
14/11/2023	2030 On 07-November-24			Bond Future	10.5213	10.7723	92.3069	91.3861	221
14/11/2023	2030 On 07-November-24	10.74	Call	Bond Future	3097.7500	2608.9600	3.0978	2.6090	0
14/11/2023	2030 On 07-November-24	10.74	Put	Bond Future	2294.7500	2726.7300	2.2948	2.7267	0
14/11/2023	2030 On 07-November-24	10.75	Call	Bond Future	3119.4200	2628.6400	3.1194	2.6286	0
14/11/2023	2030 On 07-November-24	10.75	Put	Bond Future	2279.9100	2709.9000	2.2799	2.7099	0

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14/11/2023	2030 On 07-November-24	10.76	Call	Bond Future	3141.5000	2648.7400	3.1415	2.6487	0
14/11/2023	2030 On 07-November-24	10.76	Put	Bond Future	2265.5100	2693.5200	2.2655	2.6935	0
14/11/2023	2030 On 06-February-25			Bond Future	10.6435	10.9106	90.2353	89.2946	0
14/11/2023	2030 On 06-February-25	10.68	Call	Bond Future	2931.4000	2467.1200	2.9314	2.4671	0
14/11/2023	2030 On 06-February-25	10.68	Put	Bond Future	2802.1800	3278.5500	2.8022	3.2786	0
14/11/2023	2032 On 01-February-24			Bond Future	11.2326	11.4420	87.2308	86.2547	86,201
14/11/2023	2032 On 01-February-24	10.01	Call	Bond Future	110.0000	61.0900	0.1100	0.0611	1,200
14/11/2023	2032 On 01-February-24	10.01	Put	Bond Future	6117.0000	7044.1800	6.1170	7.0442	0
14/11/2023	2032 On 01-February-24	10.59	Call	Bond Future	490.3700	312.1800	0.4904	0.3122	500
14/11/2023	2032 On 01-February-24	10.59	Put	Bond Future	3580.8600	4378.7600	3.5809	4.3788	0
14/11/2023	2032 On 01-February-24	10.76	Call	Bond Future	709.9300	470.6200	0.7099	0.4706	1,200
14/11/2023	2032 On 01-February-24	10.76	Put	Bond Future	2968.7500	3705.5300	2.9688	3.7055	0
14/11/2023	2032 On 01-February-24	10.78	Call	Bond Future	740.4400	493.2600	0.7404	0.4933	200
14/11/2023	2032 On 01-February-24	10.78	Put	Bond Future	2902.1000	3631.0100	2.9021	3.6310	0
14/11/2023	2032 On 01-February-24	10.90	Call	Bond Future	941.5500	645.2300	0.9416	0.6452	8,500
14/11/2023	2032 On 01-February-24	10.90	Put	Bond Future	2523.1700	3202.9400	2.5232	3.2029	0
14/11/2023	2032 On 01-February-24	11.09	Call	Bond Future	1324.1100	945.5000	1.3241	0.9455	500
14/11/2023	2032 On 01-February-24	11.09	Put	Bond Future	1997.6500	2595.1300	1.9977	2.5951	0
14/11/2023	2032 On 01-February-24	11.75	Call	Bond Future	3197.9600	2548.2600	3.1980	2.5483	0
14/11/2023	2032 On 01-February-24	11.75	Put	Bond Future	812.6600	1139.0500	0.8127	1.1391	200
14/11/2023	2032 On 01-February-24	11.83	Call	Bond Future	3469.7000	2792.8400	3.4697	2.7928	0
14/11/2023	2032 On 01-February-24	11.83	Put	Bond Future	723.4700	1022.7000	0.7235	1.0227	0
14/11/2023	2032 On 01-February-24	11.84	Call	Bond Future	3504.1500	2824.0000	3.5042	2.8240	0
14/11/2023	2032 On 01-February-24	11.84	Put	Bond Future	712.9500	1008.8900	0.7130	1.0089	0
14/11/2023	2032 On 01-February-24	11.85	Call	Bond Future	3538.8400	2855.4500	3.5388	2.8555	0
14/11/2023	2032 On 01-February-24	11.85	Put	Bond Future	702.7000	995.4000	0.7027	0.9954	0
14/11/2023	2032 On 01-February-24	12.00	Call	Bond Future	4069.2800	3340.0500	4.0693	3.3401	0
14/11/2023	2032 On 01-February-24	12.00	Put	Bond Future	562.9500	809.8100	0.5630	0.8098	17,000
14/11/2023	2032 On 01-February-24	12.50	Call	Bond Future	5950.9200	5108.0300	5.9509	5.1080	0
14/11/2023	2032 On 01-February-24	12.50	Put	Bond Future	262.2100	395.4100	0.2622	0.3954	200
14/11/2023	2032 On 01-February-24	12.62	Call	Bond Future	6418.2800	5556.0300	6.4183	5.5560	0
14/11/2023	2032 On 01-February-24	12.62	Put	Bond Future	217.3600	331.2000	0.2174	0.3312	1,200
14/11/2023	2032 On 01-February-24	12.73	Call	Bond Future	6849.3900	5971.6200	6.8494	5.9716	0
14/11/2023	2032 On 01-February-24	12.73	Put	Bond Future	182.8100	281.1300	0.1828	0.2811	500

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14/11/2023	2032 On 02-May-24			Bond Future	11.3338	11.5530	84.9970	83.9992	61,107
14/11/2023	2032 On 02-May-24	10.36	Call	Bond Future	804.4600	597.4900	0.8045	0.5975	1,000
14/11/2023	2032 On 02-May-24	10.36	Put	Bond Future	5429.2200	6220.0400	5.4292	6.2200	0
14/11/2023	2032 On 02-May-24	10.54	Call	Bond Future	1004.6600	756.5400	1.0047	0.7565	0
14/11/2023	2032 On 02-May-24	10.54	Put	Bond Future	4750.2700	5499.9400	4.7503	5.4999	0
14/11/2023	2032 On 02-May-24	10.55	Call	Bond Future	1018.0300	767.3600	1.0180	0.7674	0
14/11/2023	2032 On 02-May-24	10.55	Put	Bond Future	4715.1200	5462.2400	4.7151	5.4622	0
14/11/2023	2032 On 02-May-24	10.56	Call	Bond Future	1031.7100	778.4600	1.0317	0.7785	0
14/11/2023	2032 On 02-May-24	10.56	Put	Bond Future	4680.3300	5424.8700	4.6803	5.4249	0
14/11/2023	2032 On 02-May-24	10.59	Call	Bond Future	1073.1100	812.0800	1.0731	0.8121	500
14/11/2023	2032 On 02-May-24	10.59	Put	Bond Future	4576.5000	5313.2600	4.5765	5.3133	0
14/11/2023	2032 On 02-May-24	10.65	Call	Bond Future	1159.2100	882.3500	1.1592	0.8824	1,550
14/11/2023	2032 On 02-May-24	10.65	Put	Bond Future	4373.0800	5094.0100	4.3731	5.0940	0
14/11/2023	2032 On 02-May-24	10.86	Call	Bond Future	1496.3900	1161.5100	1.4964	1.1615	1,000
14/11/2023	2032 On 02-May-24	10.86	Put	Bond Future	3706.6200	4369.5300	3.7066	4.3695	0
14/11/2023	2032 On 02-May-24	11.09	Call	Bond Future	1935.9700	1534.0000	1.9360	1.5340	500
14/11/2023	2032 On 02-May-24	11.09	Put	Bond Future	3064.0100	3659.8300	3.0640	3.6598	0
14/11/2023	2032 On 02-May-24	11.35	Call	Bond Future	2528.4500	2049.2600	2.5285	2.0493	1,550
14/11/2023	2032 On 02-May-24	11.35	Put	Bond Future	2454.2300	2972.8300	2.4542	2.9728	0
14/11/2023	2032 On 02-May-24	12.90	Call	Bond Future	7404.2400	6582.4700	7.4042	6.5825	0
14/11/2023	2032 On 02-May-24	12.90	Put	Bond Future	602.4300	778.4500	0.6024	0.7785	1,000
14/11/2023	2032 On 02-May-24	13.18	Call	Bond Future	8406.2900	7549.6000	8.4063	7.5496	0
14/11/2023	2032 On 02-May-24	13.18	Put	Bond Future	465.1900	606.2900	0.4652	0.6063	500
14/11/2023	2032 On 02-May-24	13.35	Call	Bond Future	9019.8100	8145.1800	9.0198	8.1452	0
14/11/2023	2032 On 02-May-24	13.35	Put	Bond Future	397.7700	520.9300	0.3978	0.5209	1,550
14/11/2023	2032 On 01-August-24			Bond Future	11.4404	11.6701	86.8801	85.8600	0
14/11/2023	2032 On 01-August-24	11.13	Call	Bond Future	2267.9700	1852.2600	2.2680	1.8523	0
14/11/2023	2032 On 01-August-24	11.13	Put	Bond Future	3672.2400	4276.6300	3.6722	4.2766	0
14/11/2023	2032 On 01-August-24	11.14	Call	Bond Future	2288.6900	1870.4400	2.2887	1.8704	0
14/11/2023	2032 On 01-August-24	11.14	Put	Bond Future	3647.2500	4249.1000	3.6473	4.2491	0
14/11/2023	2032 On 01-August-24	11.15	Call	Bond Future	2309.5100	1888.7300	2.3095	1.8887	0
14/11/2023	2032 On 01-August-24	11.15	Put	Bond Future	3622.3900	4221.7100	3.6224	4.2217	0
14/11/2023	2032 On 07-November-24			Bond Future	11.5589	11.8009	84.8158	83.7709	1,341
14/11/2023	2032 On 07-November-24	11.47	Call	Bond Future	2825.7800	2339.1900	2.8258	2.3392	0

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14/11/2023	2032 On 07-November-24	11.47	Put	Bond Future	3214.1500	3772.5100	3.2142	3.7725	0
14/11/2023	2032 On 07-November-24	11.48	Call	Bond Future	2848.4100	2359.3700	2.8484	2.3594	0
14/11/2023	2032 On 07-November-24	11.48	Put	Bond Future	3192.9900	3748.9000	3.1930	3.7489	0
14/11/2023	2032 On 07-November-24	11.49	Call	Bond Future	2870.7800	2379.3000	2.8708	2.3793	0
14/11/2023	2032 On 07-November-24	11.49	Put	Bond Future	3171.6100	3725.0800	3.1716	3.7251	0
14/11/2023	2032 On 07-November-24	11.64	Call	Bond Future	3226.2700	2698.5300	3.2263	2.6985	1,615
14/11/2023	2032 On 07-November-24	11.64	Put	Bond Future	2874.2300	3391.4400	2.8742	3.3914	0
14/11/2023	2032 On 07-November-24	13.36	Call	Bond Future	8317.6500	7481.6600	8.3177	7.4817	0
14/11/2023	2032 On 07-November-24	13.36	Put	Bond Future	927.2800	1136.2400	0.9273	1.1362	1,615
14/11/2023	2032 On 06-February-25			Bond Future	11.7089	11.9633	86.5946	85.5271	0
14/11/2023	2032 On 06-February-25	11.72	Call	Bond Future	3476.0200	2948.8200	3.4760	2.9488	0
14/11/2023	2032 On 06-February-25	11.72	Put	Bond Future	3429.2400	3969.4800	3.4292	3.9695	0
14/11/2023	2033 On 01-February-24			Bond Future	121.2437	121.2457	121.2437	121.2457	8,207
14/11/2023	2033 On 02-May-24			Bond Future	122.4896	122.4914	122.4896	122.4914	0
14/11/2023	2033 On 01-August-24			Bond Future	125.2328	125.2345	125.2328	125.2345	0
14/11/2023	2033 On 07-November-24			Bond Future	126.7968	126.7983	126.7968	126.7983	0
14/11/2023	2033 On 06-February-25			Bond Future	129.4938	129.4947	129.4938	129.4947	0
14/11/2023	2033 On 06-February-25	124.94	Call	Bond Future	4553.8200	4554.7100	4.5538	4.5547	0
14/11/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	2037 On 01-February-24			Bond Future	12.2364	12.4552	76.1342	74.9954	136,986
14/11/2023	2037 On 01-February-24	12.09	Call	Bond Future	1559.7100	1113.0400	1.5597	1.1130	2,500
14/11/2023	2037 On 01-February-24	12.09	Put	Bond Future	2335.6500	3027.7900	2.3357	3.0278	0
14/11/2023	2037 On 01-February-24	12.31	Call	Bond Future	2159.6900	1604.7800	2.1597	1.6048	0
14/11/2023	2037 On 01-February-24	12.31	Put	Bond Future	1773.6900	2357.5900	1.7737	2.3576	0
14/11/2023	2037 On 01-February-24	12.32	Call	Bond Future	2189.2400	1629.5100	2.1892	1.6295	0
14/11/2023	2037 On 01-February-24	12.32	Put	Bond Future	1751.0400	2330.1200	1.7510	2.3301	0
14/11/2023	2037 On 01-February-24	12.33	Call	Bond Future	2219.1300	1654.5700	2.2191	1.6546	0
14/11/2023	2037 On 01-February-24	12.33	Put	Bond Future	1728.7800	2303.0300	1.7288	2.3030	0
14/11/2023	2037 On 01-February-24	12.93	Call	Bond Future	4291.6400	3474.7000	4.2916	3.4747	0
14/11/2023	2037 On 01-February-24	12.93	Put	Bond Future	766.7600	1088.6300	0.7668	1.0886	2,500
14/11/2023	2037 On 01-February-24	13.93	Call	Bond Future	8370.4500	7328.6000	8.3705	7.3286	0
14/11/2023	2037 On 01-February-24	13.93	Put	Bond Future	175.9300	272.8900	0.1759	0.2729	2,500
14/11/2023	2037 On 02-May-24			Bond Future	12.3539	12.5814	77.8168	76.6528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	2037 On 02-May-24	11.43	Call	Bond Future	895.7200	650.5000	0.8957	0.6505	0
14/11/2023	2037 On 02-May-24	11.43	Put	Bond Future	5905.1900	6824.0400	5.9052	6.8240	0
14/11/2023	2037 On 02-May-24	11.44	Call	Bond Future	908.0700	660.1000	0.9081	0.6601	0
14/11/2023	2037 On 02-May-24	11.44	Put	Bond Future	5860.7900	6776.8900	5.8608	6.7769	0
14/11/2023	2037 On 02-May-24	11.45	Call	Bond Future	920.5400	669.8100	0.9205	0.6698	0
14/11/2023	2037 On 02-May-24	11.45	Put	Bond Future	5816.5600	6729.9000	5.8166	6.7299	0
14/11/2023	2037 On 01-August-24			Bond Future	12.4789	12.7159	75.2851	74.0950	0
14/11/2023	2037 On 01-August-24	12.09	Call	Bond Future	2504.5700	2032.7400	2.5046	2.0327	0
14/11/2023	2037 On 01-August-24	12.09	Put	Bond Future	4518.9800	5237.2400	4.5190	5.2372	0
14/11/2023	2037 On 01-August-24	12.10	Call	Bond Future	2527.7200	2052.9800	2.5277	2.0530	0
14/11/2023	2037 On 01-August-24	12.10	Put	Bond Future	4489.3600	5204.7100	4.4894	5.2047	0
14/11/2023	2037 On 01-August-24	12.11	Call	Bond Future	2550.9900	2073.3300	2.5510	2.0733	1,383
14/11/2023	2037 On 01-August-24	12.11	Put	Bond Future	4459.9100	5172.3400	4.4599	5.1723	0
14/11/2023	2037 On 01-August-24	13.17	Call	Bond Future	5584.4700	4824.4700	5.5845	4.8245	0
14/11/2023	2037 On 01-August-24	13.17	Put	Bond Future	2189.3200	2619.4100	2.1893	2.6194	1,383
14/11/2023	2037 On 01-August-24	13.82	Call	Bond Future	7799.1700	6911.0900	7.7992	6.9111	0
14/11/2023	2037 On 01-August-24	13.82	Put	Bond Future	1412.5800	1714.5900	1.4126	1.7146	1,383
14/11/2023	2037 On 07-November-24			Bond Future	12.6071	12.8543	77.1079	75.8888	9,101
14/11/2023	2037 On 07-November-24	12.57	Call	Bond Future	4006.1300	3407.6000	4.0061	3.4076	0
14/11/2023	2037 On 07-November-24	12.57	Put	Bond Future	4191.5500	4812.0600	4.1916	4.8121	0
14/11/2023	2037 On 07-November-24	12.58	Call	Bond Future	4032.5700	3431.6300	4.0326	3.4316	0
14/11/2023	2037 On 07-November-24	12.58	Put	Bond Future	4167.9400	4786.0400	4.1679	4.7860	0
14/11/2023	2037 On 07-November-24	12.59	Call	Bond Future	4058.7700	3455.4300	4.0588	3.4554	0
14/11/2023	2037 On 07-November-24	12.59	Put	Bond Future	4144.1300	4759.8300	4.1441	4.7598	0
14/11/2023	2037 On 06-February-25			Bond Future	12.7592	13.0170	74.4647	73.2195	0
14/11/2023	2037 On 06-February-25	12.76	Call	Bond Future	4365.2200	3739.1000	4.3652	3.7391	0
14/11/2023	2037 On 06-February-25	12.76	Put	Bond Future	4361.2200	4980.2600	4.3612	4.9803	0
14/11/2023	2038 On 01-February-24			Bond Future	131.0681	130.6150	131.0681	130.6150	3,549
14/11/2023	2038 On 02-May-24			Bond Future	133.9968	133.5335	133.9968	133.5335	1,706
14/11/2023	2038 On 01-August-24			Bond Future	134.9283	134.4544	134.9283	134.4544	0
14/11/2023	2038 On 07-November-24			Bond Future	138.2300	137.7441	138.2300	137.7441	0
14/11/2023	2038 On 06-February-25			Bond Future	139.0506	138.5535	139.0506	138.5535	0
14/11/2023	2038 On 06-February-25	135.23	Call	Bond Future	3820.6200	3323.5200	3.8206	3.3235	0
14/11/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	2040 On 01-February-24			Bond Future	12.4270	12.6509	76.5819	75.3475	129,706
14/11/2023	2040 On 01-February-24	12.30	Call	Bond Future	1699.8400	1205.8700	1.6998	1.2059	1,000
14/11/2023	2040 On 01-February-24	12.30	Put	Bond Future	2414.0700	3154.5300	2.4141	3.1545	0
14/11/2023	2040 On 01-February-24	12.33	Call	Bond Future	1781.6400	1271.4800	1.7816	1.2715	0
14/11/2023	2040 On 01-February-24	12.33	Put	Bond Future	2326.1900	3050.4600	2.3262	3.0505	0
14/11/2023	2040 On 01-February-24	12.34	Call	Bond Future	1809.2600	1293.7100	1.8093	1.2937	0
14/11/2023	2040 On 01-February-24	12.34	Put	Bond Future	2297.3800	3016.2600	2.2974	3.0163	0
14/11/2023	2040 On 01-February-24	12.35	Call	Bond Future	1837.2400	1316.2900	1.8372	1.3163	0
14/11/2023	2040 On 01-February-24	12.35	Put	Bond Future	2268.9900	2982.4700	2.2690	2.9825	0
14/11/2023	2040 On 01-February-24	12.90	Call	Bond Future	3672.3700	2876.6100	3.6724	2.8766	1,000
14/11/2023	2040 On 01-February-24	12.90	Put	Bond Future	1101.1200	1539.7900	1.1011	1.5398	0
14/11/2023	2040 On 01-February-24	13.90	Call	Bond Future	7838.0600	6744.4200	7.8381	6.7444	0
14/11/2023	2040 On 01-February-24	13.90	Put	Bond Future	262.8400	403.6300	0.2628	0.4036	1,000
14/11/2023	2040 On 02-May-24			Bond Future	12.5446	12.7773	78.2745	77.0127	0
14/11/2023	2040 On 02-May-24	11.60	Call	Bond Future	944.8500	682.5500	0.9449	0.6826	0
14/11/2023	2040 On 02-May-24	11.60	Put	Bond Future	6425.4100	7424.9400	6.4254	7.4249	0
14/11/2023	2040 On 02-May-24	11.61	Call	Bond Future	959.5700	694.0800	0.9596	0.6941	0
14/11/2023	2040 On 02-May-24	11.61	Put	Bond Future	6378.9400	7375.2800	6.3789	7.3753	0
14/11/2023	2040 On 02-May-24	11.62	Call	Bond Future	974.6000	705.8800	0.9746	0.7059	0
14/11/2023	2040 On 02-May-24	11.62	Put	Bond Future	6332.8600	7325.9700	6.3329	7.3260	0
14/11/2023	2040 On 01-August-24			Bond Future	12.6695	12.9116	75.5024	74.2124	0
14/11/2023	2040 On 01-August-24	12.32	Call	Bond Future	2756.1300	2231.4800	2.7561	2.2315	0
14/11/2023	2040 On 01-August-24	12.32	Put	Bond Future	4680.6200	5445.9300	4.6806	5.4459	0
14/11/2023	2040 On 01-August-24	12.33	Call	Bond Future	2781.3000	2253.4800	2.7813	2.2535	0
14/11/2023	2040 On 01-August-24	12.33	Put	Bond Future	4649.6600	5411.8000	4.6497	5.4118	0
14/11/2023	2040 On 01-August-24	12.34	Call	Bond Future	2806.3200	2275.3400	2.8063	2.2753	0
14/11/2023	2040 On 01-August-24	12.34	Put	Bond Future	4618.6200	5377.6000	4.6186	5.3776	0
14/11/2023	2040 On 07-November-24			Bond Future	12.7972	13.0496	77.3304	76.0090	8,625
14/11/2023	2040 On 07-November-24	12.84	Call	Bond Future	4279.2600	3610.6400	4.2793	3.6106	0
14/11/2023	2040 On 07-November-24	12.84	Put	Bond Future	4052.4800	4705.2500	4.0525	4.7053	0
14/11/2023	2040 On 07-November-24	12.85	Call	Bond Future	4308.1000	3636.7800	4.3081	3.6368	0
14/11/2023	2040 On 07-November-24	12.85	Put	Bond Future	4028.5100	4678.5800	4.0285	4.6786	0
14/11/2023	2040 On 07-November-24	12.86	Call	Bond Future	4336.7100	3662.6900	4.3367	3.6627	0
14/11/2023	2040 On 07-November-24	12.86	Put	Bond Future	4004.3700	4651.7400	4.0044	4.6517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	2040 On 06-February-25			Bond Future	12.9471	13.2101	74.4407	73.0911	0
14/11/2023	2040 On 06-February-25	12.95	Call	Bond Future	4519.7400	3840.4600	4.5197	3.8405	0
14/11/2023	2040 On 06-February-25	12.95	Put	Bond Future	4504.3900	5174.7100	4.5044	5.1747	0
14/11/2023	2044 On 01-February-24			Bond Future	12.4884	12.6967	72.8646	71.7116	105,278
14/11/2023	2044 On 01-February-24	12.27	Call	Bond Future	1480.5700	1060.8800	1.4806	1.0609	0
14/11/2023	2044 On 01-February-24	12.27	Put	Bond Future	2724.1300	3457.4100	2.7241	3.4574	0
14/11/2023	2044 On 01-February-24	12.28	Call	Bond Future	1505.6200	1080.9300	1.5056	1.0809	0
14/11/2023	2044 On 01-February-24	12.28	Put	Bond Future	2691.4700	3419.7500	2.6915	3.4198	0
14/11/2023	2044 On 01-February-24	12.29	Call	Bond Future	1531.0400	1101.3200	1.5310	1.1013	0
14/11/2023	2044 On 01-February-24	12.29	Put	Bond Future	2659.2600	3382.5100	2.6593	3.3825	0
14/11/2023	2044 On 01-February-24	13.00	Call	Bond Future	3838.2100	3077.3800	3.8382	3.0774	0
14/11/2023	2044 On 01-February-24	13.00	Put	Bond Future	1059.7500	1451.8900	1.0598	1.4519	15,000
14/11/2023	2044 On 01-February-24	13.25	Call	Bond Future	4822.6800	3971.9600	4.8227	3.9720	0
14/11/2023	2044 On 01-February-24	13.25	Put	Bond Future	751.1400	1053.3900	0.7511	1.0534	5,000
14/11/2023	2044 On 02-May-24			Bond Future	12.6016	12.8178	74.4750	73.2964	27
14/11/2023	2044 On 02-May-24	11.65	Call	Bond Future	915.3500	673.9800	0.9154	0.6740	0
14/11/2023	2044 On 02-May-24	11.65	Put	Bond Future	6513.2200	7450.4600	6.5132	7.4505	0
14/11/2023	2044 On 02-May-24	11.66	Call	Bond Future	928.3400	684.1700	0.9283	0.6842	0
14/11/2023	2044 On 02-May-24	11.66	Put	Bond Future	6463.6900	7398.1300	6.4637	7.3981	0
14/11/2023	2044 On 02-May-24	11.67	Call	Bond Future	941.4500	694.4800	0.9415	0.6945	0
14/11/2023	2044 On 02-May-24	11.67	Put	Bond Future	6414.3600	7346.0000	6.4144	7.3460	0
14/11/2023	2044 On 01-August-24			Bond Future	12.7214	12.9463	71.7439	70.5390	0
14/11/2023	2044 On 01-August-24	12.28	Call	Bond Future	2559.8400	2093.2400	2.5598	2.0932	0
14/11/2023	2044 On 01-August-24	12.28	Put	Bond Future	5027.9000	5766.1600	5.0279	5.7662	0
14/11/2023	2044 On 01-August-24	12.29	Call	Bond Future	2584.0200	2114.4400	2.5840	2.1144	0
14/11/2023	2044 On 01-August-24	12.29	Put	Bond Future	4994.6100	5729.8900	4.9946	5.7299	0
14/11/2023	2044 On 01-August-24	12.30	Call	Bond Future	2608.5600	2135.9900	2.6086	2.1360	0
14/11/2023	2044 On 01-August-24	12.30	Put	Bond Future	4961.7400	5694.0300	4.9617	5.6940	0
14/11/2023	2044 On 07-November-24			Bond Future	12.8436	13.0778	73.4808	72.2465	0
14/11/2023	2044 On 07-November-24	12.90	Call	Bond Future	4369.2000	3737.1800	4.3692	3.7372	0
14/11/2023	2044 On 07-November-24	12.90	Put	Bond Future	4068.5700	4670.8100	4.0686	4.6708	0
14/11/2023	2044 On 07-November-24	12.91	Call	Bond Future	4398.0500	3763.5200	4.3981	3.7635	0
14/11/2023	2044 On 07-November-24	12.91	Put	Bond Future	4044.3500	4644.0800	4.0444	4.6441	0
14/11/2023	2044 On 07-November-24	12.92	Call	Bond Future	4426.9600	3789.9300	4.4270	3.7899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	2044 On 07-November-24	12.92	Put	Bond Future	4020.2600	4617.4900	4.0203	4.6175	0
14/11/2023	2044 On 06-February-25			Bond Future	12.9863	13.2303	70.6355	69.3749	0
14/11/2023	2044 On 06-February-25	13.02	Call	Bond Future	4663.1000	4016.8900	4.6631	4.0169	0
14/11/2023	2044 On 06-February-25	13.02	Put	Bond Future	4486.6700	5101.0800	4.4867	5.1011	0
14/11/2023	2046 On 01-February-24			Bond Future	115.3661	114.8346	115.3661	114.8346	11,513
14/11/2023	2046 On 02-May-24			Bond Future	115.7952	115.2516	115.7952	115.2516	4,626
14/11/2023	2046 On 01-August-24			Bond Future	118.3882	117.8323	118.3882	117.8323	0
14/11/2023	2046 On 07-November-24			Bond Future	119.0805	118.5108	119.0805	118.5108	0
14/11/2023	2046 On 06-February-25			Bond Future	121.6111	121.0287	121.6111	121.0287	0
14/11/2023	2046 On 06-February-25	114.01	Call	Bond Future	7601.0700	7018.6800	7.6011	7.0187	0
14/11/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	2050 On 01-February-24			Bond Future	113.6834	113.1953	113.6834	113.1953	10,813
14/11/2023	2050 On 02-May-24			Bond Future	116.2237	115.7246	116.2237	115.7246	3,316
14/11/2023	2050 On 01-August-24			Bond Future	116.5210	116.0104	116.5210	116.0104	0
14/11/2023	2050 On 07-November-24			Bond Future	119.3721	118.8490	119.3721	118.8490	0
14/11/2023	2050 On 06-February-25			Bond Future	119.5482	119.0131	119.5482	119.0131	0
14/11/2023	2050 On 06-February-25	115.60	Call	Bond Future	3948.2100	3413.1200	3.9482	3.4131	0
14/11/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	AL37 On 02-November-23			Index Future	907.7830	907.7830	907.7830	907.7830	0
14/11/2023	AL37 On 01-February-24			Index Future	932.8560	926.8800	932.8560	926.8800	0
14/11/2023	AL37 On 02-May-24			Index Future	953.4820	947.3720	953.4820	947.3720	0
14/11/2023	AL37 On 01-August-24			Index Future	974.6240	968.3770	974.6240	968.3770	0
14/11/2023	AL37 On 07-November-24			Index Future	998.2560	991.8550	998.2560	991.8550	0
14/11/2023	AL37 On 06-February-25			Index Future	1019.3140	1012.7730	1019.3140	1,012.7730	0
14/11/2023	AL7T On 02-November-23			Index Future	1027.9290	1027.9290	1027.9290	1,027.9290	0
14/11/2023	AL7T On 01-February-24			Index Future	1060.6570	1048.0680	1060.6570	1,048.0680	0
14/11/2023	AL7T On 02-May-24			Index Future	1084.1080	1071.2400	1084.1080	1,071.2400	0
14/11/2023	AL7T On 01-August-24			Index Future	1108.1460	1094.9910	1108.1460	1,094.9910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	AL7T On 07-November-24			Index Future	1135.0160	1121.5400	1135.0160	1,121.5400	0
14/11/2023	AL7T On 06-February-25			Index Future	1158.9580	1145.1930	1158.9580	1,145.1930	0
14/11/2023	ALBI On 02-November-23			Index Future	899.8780	899.8780	899.8780	899.8780	0
14/11/2023	ALBI On 01-February-24			Index Future	928.4550	917.8830	928.4550	917.8830	100
14/11/2023	ALBI On 02-May-24			Index Future	948.9840	938.1760	948.9840	938.1760	0
14/11/2023	ALBI On 01-August-24			Index Future	970.0260	958.9770	970.0260	958.9770	0
14/11/2023	ALBI On 07-November-24			Index Future	993.5460	982.2280	993.5460	982.2280	0
14/11/2023	ALBI On 06-February-25			Index Future	1014.5050	1002.9430	1014.5050	1,002.9430	0
14/11/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/11/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/11/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/11/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	ES33 On 01-February-24			Bond Future	12.7315	12.9515	74.4148	73.4668	0
14/11/2023	ES33 On 02-May-24			Bond Future	12.8799	13.1096	72.2787	71.3094	0
14/11/2023	ES33 On 01-August-24			Bond Future	13.0344	13.2744	73.8967	72.9055	0
14/11/2023	ES33 On 07-November-24			Bond Future	13.2109	13.4628	71.8994	70.8839	0
14/11/2023	ES33 On 06-February-25			Bond Future	13.4178	13.6821	73.4222	72.3846	0
14/11/2023	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	ES33 On 06-February-25	13.34	Put	Bond Future	309.4200	1346.9700	0.3094	1.3470	0
14/11/2023	ES42 On 01-February-24			Bond Future	13.1376	13.3514	70.5586	69.4955	0
14/11/2023	ES42 On 02-May-24			Bond Future	13.2751	13.4978	67.8728	66.7859	0
14/11/2023	ES42 On 01-August-24			Bond Future	13.4149	13.6467	69.3915	68.2801	0
14/11/2023	ES42 On 07-November-24			Bond Future	13.5712	13.8135	66.8195	65.6807	0
14/11/2023	ES42 On 06-February-25			Bond Future	13.7447	13.9976	68.2312	67.0678	0
14/11/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	ES42 On 06-February-25	13.71	Put	Bond Future	162.3300	1325.6800	0.1623	1.3257	0
14/11/2023	GOVI On 02-November-23			GOVI	886.7830	886.7830	886.7830	886.7830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	GOVI On 01-February-24			GOVI	914.9760	904.5830	914.9760	904.5830	714
14/11/2023	GOVI On 01-February-24	879.98	Call	GOVI	349960.0000	246030.0000	34.9960	24.6030	0
14/11/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 01-February-24	879.99	Call	GOVI	349860.0000	245930.0000	34.9860	24.5930	0
14/11/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 01-February-24	880.00	Call	GOVI	349760.0000	245830.0000	34.9760	24.5830	0
14/11/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 02-May-24			GOVI	935.2070	924.5820	935.2070	924.5820	0
14/11/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 02-May-24	950.97	Put	GOVI	157630.0000	263880.0000	15.7630	26.3880	0
14/11/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 02-May-24	950.98	Put	GOVI	157730.0000	263980.0000	15.7730	26.3980	0
14/11/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 02-May-24	950.99	Put	GOVI	157830.0000	264080.0000	15.7830	26.4080	0
14/11/2023	GOVI On 01-August-24			GOVI	955.9440	945.0820	955.9440	945.0820	0
14/11/2023	GOVI On 01-August-24	943.37	Call	GOVI	125740.0000	17120.0000	12.5740	1.7120	0
14/11/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 01-August-24	943.38	Call	GOVI	125640.0000	17020.0000	12.5640	1.7020	0
14/11/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 01-August-24	943.39	Call	GOVI	125540.0000	16920.0000	12.5540	1.6920	0
14/11/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 07-November-24			GOVI	979.1220	967.9960	979.1220	967.9960	0
14/11/2023	GOVI On 07-November-24	948.78	Call	GOVI	303420.0000	192160.0000	30.3420	19.2160	0
14/11/2023	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 07-November-24	948.79	Call	GOVI	303320.0000	192060.0000	30.3320	19.2060	0
14/11/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 07-November-24	948.80	Call	GOVI	303220.0000	191960.0000	30.3220	19.1960	0
14/11/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GOVI On 06-February-25			GOVI	999.7760	988.4100	999.7760	988.4100	0
14/11/2023	GOVI On 06-February-25	972.00	Call	GOVI	277760.0000	164100.0000	27.7760	16.4100	0
14/11/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/11/2023	IGOV On 02-November-23			Index Future	327.7690	327.7690	327.7690	327.7690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	IGOV On 01-February-24			Index Future	343.2460	341.9300	343.2460	341.9300	606
14/11/2023	IGOV On 02-May-24			Index Future	350.9180	349.5710	350.9180	349.5710	16
14/11/2023	IGOV On 01-August-24			Index Future	358.7790	357.4020	358.7790	357.4020	0
14/11/2023	IGOV On 07-November-24			Index Future	367.5630	366.1510	367.5630	366.1510	0
14/11/2023	IGOV On 06-February-25			Index Future	375.3930	373.9500	375.3930	373.9500	0
14/11/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/11/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/11/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/11/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/11/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/11/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/11/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/11/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/11/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/11/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/11/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/11/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/11/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/11/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
14/11/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3600	8.3700	91.6400	91.6300	0
14/11/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3600	8.3700	91.6400	91.6300	0
14/11/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3400	8.3800	91.6600	91.6200	0
14/11/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3700	8.3600	91.6300	91.6400	0
14/11/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2500	8.2900	91.7500	91.7100	0
14/11/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.3200	8.1800	91.6800	91.8200	0
14/11/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.1300	8.0800	91.8700	91.9200	0
14/11/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.0000	7.8700	92.0000	92.1300	0
14/11/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.7400	7.8100	92.2600	92.1900	0
14/11/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.6700	7.7200	92.3300	92.2800	0
14/11/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.5900	7.7100	92.4100	92.2900	0
14/11/2023	R035 On 01-February-24			Bond Future	11.9191	12.1384	85.4420	84.3012	66,579
14/11/2023	R035 On 01-February-24	10.62	Call	Bond Future	104.0900	55.8100	0.1041	0.0558	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R035 On 01-February-24	10.62	Put	Bond Future	7347.9700	8440.4100	7.3480	8.4404	0
14/11/2023	R035 On 01-February-24	11.12	Call	Bond Future	398.9400	241.6400	0.3989	0.2416	400
14/11/2023	R035 On 01-February-24	11.12	Put	Bond Future	4752.5200	5735.9400	4.7525	5.7359	0
14/11/2023	R035 On 01-February-24	12.18	Call	Bond Future	2704.4000	2060.7200	2.7044	2.0607	0
14/11/2023	R035 On 01-February-24	12.18	Put	Bond Future	1349.6300	1846.6700	1.3496	1.8467	0
14/11/2023	R035 On 01-February-24	12.19	Call	Bond Future	2737.4300	2089.1300	2.7374	2.0891	0
14/11/2023	R035 On 01-February-24	12.19	Put	Bond Future	1331.3700	1823.7900	1.3314	1.8238	0
14/11/2023	R035 On 01-February-24	12.20	Call	Bond Future	2770.6200	2117.7100	2.7706	2.1177	0
14/11/2023	R035 On 01-February-24	12.20	Put	Bond Future	1313.3300	1801.1400	1.3133	1.8011	0
14/11/2023	R035 On 01-February-24	13.46	Call	Bond Future	7763.6200	6736.3200	7.7636	6.7363	0
14/11/2023	R035 On 01-February-24	13.46	Put	Bond Future	204.4100	317.8300	0.2044	0.3178	400
14/11/2023	R035 On 02-May-24			Bond Future	12.0291	12.2575	82.8186	81.6525	100,132
14/11/2023	R035 On 02-May-24	11.19	Call	Bond Future	1012.0300	741.6800	1.0120	0.7417	0
14/11/2023	R035 On 02-May-24	11.19	Put	Bond Future	5505.7800	6401.5600	5.5058	6.4016	0
14/11/2023	R035 On 02-May-24	11.20	Call	Bond Future	1027.0800	753.6500	1.0271	0.7537	0
14/11/2023	R035 On 02-May-24	11.20	Put	Bond Future	5465.2600	6357.9600	5.4653	6.3580	0
14/11/2023	R035 On 02-May-24	11.21	Call	Bond Future	1042.2700	765.7500	1.0423	0.7658	0
14/11/2023	R035 On 02-May-24	11.21	Put	Bond Future	5424.9400	6314.5500	5.4249	6.3146	0
14/11/2023	R035 On 01-August-24			Bond Future	12.1429	12.3809	84.6537	83.4616	0
14/11/2023	R035 On 01-August-24	11.79	Call	Bond Future	2514.3000	2036.9500	2.5143	2.0370	0
14/11/2023	R035 On 01-August-24	11.79	Put	Bond Future	4327.6400	5042.3800	4.3276	5.0424	0
14/11/2023	R035 On 01-August-24	11.80	Call	Bond Future	2537.5200	2057.2200	2.5375	2.0572	0
14/11/2023	R035 On 01-August-24	11.80	Put	Bond Future	4298.7000	5010.4900	4.2987	5.0105	0
14/11/2023	R035 On 01-August-24	11.81	Call	Bond Future	2560.8600	2077.6100	2.5609	2.0776	0
14/11/2023	R035 On 01-August-24	11.81	Put	Bond Future	4269.9200	4978.7600	4.2699	4.9788	0
14/11/2023	R035 On 07-November-24			Bond Future	12.2740	12.5231	82.1862	80.9650	19,584
14/11/2023	R035 On 07-November-24	12.17	Call	Bond Future	3431.1400	2857.9300	3.4311	2.8579	0
14/11/2023	R035 On 07-November-24	12.17	Put	Bond Future	3948.5000	4596.4600	3.9485	4.5965	0
14/11/2023	R035 On 07-November-24	12.18	Call	Bond Future	3456.5500	2880.6700	3.4566	2.8807	0
14/11/2023	R035 On 07-November-24	12.18	Put	Bond Future	3923.9500	4569.2400	3.9240	4.5692	0
14/11/2023	R035 On 07-November-24	12.19	Call	Bond Future	3482.3700	2903.8100	3.4824	2.9038	0
14/11/2023	R035 On 07-November-24	12.19	Put	Bond Future	3899.8500	4542.4600	3.8999	4.5425	0
14/11/2023	R035 On 06-February-25			Bond Future	12.4329	12.6935	83.9102	82.6629	0
14/11/2023	R035 On 06-February-25	12.41	Call	Bond Future	3927.4000	3315.2300	3.9274	3.3152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R035 On 06-February-25	12.41	Put	Bond Future	4038.3200	4673.4800	4.0383	4.6735	0
14/11/2023	R053 On 01-February-24			Bond Future	12.4305	12.6388	97.7732	96.2642	0
14/11/2023	R053 On 01-February-24	12.92	Call	Bond Future	4956.8100	3977.6200	4.9568	3.9776	0
14/11/2023	R053 On 01-February-24	12.92	Put	Bond Future	1480.4700	2010.2900	1.4805	2.0103	0
14/11/2023	R053 On 01-February-24	12.93	Call	Bond Future	5006.0400	4021.7600	5.0060	4.0218	0
14/11/2023	R053 On 01-February-24	12.93	Put	Bond Future	1461.1800	1985.9100	1.4612	1.9859	0
14/11/2023	R053 On 01-February-24	12.94	Call	Bond Future	5055.2600	4065.9000	5.0553	4.0659	0
14/11/2023	R053 On 01-February-24	12.94	Put	Bond Future	1441.9700	1961.6200	1.4420	1.9616	0
14/11/2023	R053 On 02-May-24			Bond Future	12.5397	12.7562	94.0697	92.5272	5,189
14/11/2023	R053 On 02-May-24	13.02	Call	Bond Future	6140.8100	5199.3100	6.1408	5.1993	0
14/11/2023	R053 On 02-May-24	13.02	Put	Bond Future	2782.4600	3383.4600	2.7825	3.3835	0
14/11/2023	R053 On 02-May-24	13.03	Call	Bond Future	6185.8000	5240.6200	6.1858	5.2406	0
14/11/2023	R053 On 02-May-24	13.03	Put	Bond Future	2759.9300	3357.2500	2.7599	3.3573	0
14/11/2023	R053 On 02-May-24	13.04	Call	Bond Future	6230.8800	5282.0400	6.2309	5.2820	0
14/11/2023	R053 On 02-May-24	13.04	Put	Bond Future	2737.5900	3331.2500	2.7376	3.3313	0
14/11/2023	R053 On 01-August-24			Bond Future	12.6518	12.8770	96.1535	94.5766	0
14/11/2023	R053 On 01-August-24	13.13	Call	Bond Future	6930.4600	5987.8800	6.9305	5.9879	0
14/11/2023	R053 On 01-August-24	13.13	Put	Bond Future	3641.0800	4275.4100	3.6411	4.2754	0
14/11/2023	R053 On 01-August-24	13.14	Call	Bond Future	6973.3300	6027.6300	6.9733	6.0276	0
14/11/2023	R053 On 01-August-24	13.14	Put	Bond Future	3617.4900	4248.7000	3.6175	4.2487	0
14/11/2023	R053 On 01-August-24	13.15	Call	Bond Future	7016.2600	6067.4500	7.0163	6.0675	0
14/11/2023	R053 On 01-August-24	13.15	Put	Bond Future	3594.0600	4222.1600	3.5941	4.2222	0
14/11/2023	R053 On 07-November-24			Bond Future	12.7749	13.0100	92.6079	90.9926	0
14/11/2023	R053 On 07-November-24	12.79	Call	Bond Future	5767.5900	4949.5700	5.7676	4.9496	0
14/11/2023	R053 On 07-November-24	12.79	Put	Bond Future	5661.9500	6459.2400	5.6620	6.4592	0
14/11/2023	R053 On 07-November-24	12.80	Call	Bond Future	5805.2800	4984.0800	5.8053	4.9841	0
14/11/2023	R053 On 07-November-24	12.80	Put	Bond Future	5629.9900	6424.1000	5.6300	6.4241	0
14/11/2023	R053 On 07-November-24	12.81	Call	Bond Future	5843.0500	5018.6800	5.8431	5.0187	0
14/11/2023	R053 On 07-November-24	12.81	Put	Bond Future	5598.2000	6389.1400	5.5982	6.3891	0
14/11/2023	R053 On 06-February-25			Bond Future	12.9156	13.1608	94.5471	92.8972	0
14/11/2023	R053 On 06-February-25	12.94	Call	Bond Future	6167.5500	5324.6200	6.1676	5.3246	0
14/11/2023	R053 On 06-February-25	12.94	Put	Bond Future	6000.7800	6807.7600	6.0008	6.8078	0
14/11/2023	R186 On 01-February-24			Bond Future	8.9161	9.0962	105.2628	104.8052	85,801

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R186 On 01-February-24	9.50	Call	Bond Future	1713.4000	1375.8800	1.7134	1.3759	0
14/11/2023	R186 On 01-February-24	9.50	Put	Bond Future	238.4900	358.6500	0.2385	0.3587	0
14/11/2023	R186 On 01-February-24	9.51	Call	Bond Future	1733.7800	1394.4500	1.7338	1.3945	0
14/11/2023	R186 On 01-February-24	9.51	Put	Bond Future	233.8400	352.1900	0.2338	0.3522	0
14/11/2023	R186 On 01-February-24	9.52	Call	Bond Future	1754.2400	1413.1300	1.7542	1.4131	0
14/11/2023	R186 On 01-February-24	9.52	Put	Bond Future	229.2800	345.8500	0.2293	0.3459	0
14/11/2023	R186 On 02-May-24			Bond Future	8.9081	9.1078	107.5897	107.1218	10,568
14/11/2023	R186 On 02-May-24	7.99	Call	Bond Future	193.9200	128.8300	0.1939	0.1288	0
14/11/2023	R186 On 02-May-24	7.99	Put	Bond Future	2379.5100	2782.3600	2.3795	2.7824	0
14/11/2023	R186 On 02-May-24	8.00	Call	Bond Future	197.4700	131.3400	0.1975	0.1313	0
14/11/2023	R186 On 02-May-24	8.00	Put	Bond Future	2358.9400	2760.7500	2.3589	2.7608	0
14/11/2023	R186 On 02-May-24	8.01	Call	Bond Future	202.0200	134.6500	0.2020	0.1347	0
14/11/2023	R186 On 02-May-24	8.01	Put	Bond Future	2339.3700	2739.9400	2.3394	2.7399	0
14/11/2023	R186 On 02-May-24	9.73	Call	Bond Future	2323.4200	1985.2200	2.3234	1.9852	2,030
14/11/2023	R186 On 02-May-24	9.73	Put	Bond Future	415.0800	544.8200	0.4151	0.5448	0
14/11/2023	R186 On 02-May-24	10.40	Call	Bond Future	3632.9400	3235.0900	3.6329	3.2351	0
14/11/2023	R186 On 02-May-24	10.40	Put	Bond Future	202.0000	272.0900	0.2020	0.2721	2,030
14/11/2023	R186 On 01-August-24			Bond Future	8.8959	9.1196	104.6648	104.1862	0
14/11/2023	R186 On 01-August-24	8.68	Call	Bond Future	902.5700	710.2300	0.9026	0.7102	0
14/11/2023	R186 On 01-August-24	8.68	Put	Bond Future	1367.3000	1653.5100	1.3673	1.6535	0
14/11/2023	R186 On 01-August-24	8.69	Call	Bond Future	913.6000	719.7800	0.9136	0.7198	0
14/11/2023	R186 On 01-August-24	8.69	Put	Bond Future	1356.7500	1641.4800	1.3568	1.6415	0
14/11/2023	R186 On 01-August-24	8.70	Call	Bond Future	924.7100	729.4000	0.9247	0.7294	0
14/11/2023	R186 On 01-August-24	8.70	Put	Bond Future	1346.2800	1629.5200	1.3463	1.6295	0
14/11/2023	R186 On 07-November-24			Bond Future	8.8609	9.1166	107.2000	106.7097	40,749
14/11/2023	R186 On 07-November-24	9.13	Call	Bond Future	1567.7700	1305.1500	1.5678	1.3052	0
14/11/2023	R186 On 07-November-24	9.13	Put	Bond Future	1051.7400	1279.4400	1.0517	1.2794	0
14/11/2023	R186 On 07-November-24	9.14	Call	Bond Future	1580.5300	1316.7800	1.5805	1.3168	0
14/11/2023	R186 On 07-November-24	9.14	Put	Bond Future	1045.3900	1271.9600	1.0454	1.2720	0
14/11/2023	R186 On 07-November-24	9.15	Call	Bond Future	1592.9100	1328.0300	1.5929	1.3280	0
14/11/2023	R186 On 07-November-24	9.15	Put	Bond Future	1038.6700	1264.1100	1.0387	1.2641	0
14/11/2023	R186 On 06-February-25			Bond Future	8.9154	9.2096	104.1348	103.6335	0
14/11/2023	R186 On 06-February-25	9.03	Call	Bond Future	1363.8400	1115.0600	1.3638	1.1151	0
14/11/2023	R186 On 06-February-25	9.03	Put	Bond Future	1168.1700	1420.6100	1.1682	1.4206	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R202 On 01-February-24			Bond Future	258.2791	255.5144	258.2791	255.5144	5,070
14/11/2023	R202 On 02-May-24			Bond Future	264.0507	261.2240	264.0507	261.2240	0
14/11/2023	R202 On 01-August-24			Bond Future	264.8668	261.9764	264.8668	261.9764	0
14/11/2023	R202 On 07-November-24			Bond Future	271.3486	268.3869	271.3486	268.3869	0
14/11/2023	R202 On 06-February-25			Bond Future	271.8937	268.8675	271.8937	268.8675	0
14/11/2023	R202 On 06-February-25	266.79	Call	Bond Future	5103.6500	2077.5400	5.1037	2.0775	0
14/11/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	R209 On 01-February-24			Bond Future	11.9897	12.2078	65.9473	64.9493	14,543
14/11/2023	R209 On 01-February-24	12.12	Call	Bond Future	2019.9300	1509.4200	2.0199	1.5094	0
14/11/2023	R209 On 01-February-24	12.12	Put	Bond Future	1421.2800	1908.7100	1.4213	1.9087	0
14/11/2023	R209 On 01-February-24	12.13	Call	Bond Future	2046.8500	1532.1000	2.0469	1.5321	0
14/11/2023	R209 On 01-February-24	12.13	Put	Bond Future	1402.5600	1885.7500	1.4026	1.8858	0
14/11/2023	R209 On 01-February-24	12.14	Call	Bond Future	2073.9200	1554.9500	2.0739	1.5550	0
14/11/2023	R209 On 01-February-24	12.14	Put	Bond Future	1384.0500	1863.0200	1.3841	1.8630	0
14/11/2023	R209 On 02-May-24			Bond Future	12.0924	12.3187	64.2520	63.2319	0
14/11/2023	R209 On 02-May-24	11.17	Call	Bond Future	763.9700	551.6200	0.7640	0.5516	0
14/11/2023	R209 On 02-May-24	11.17	Put	Bond Future	5168.1700	5975.9300	5.1682	5.9759	0
14/11/2023	R209 On 02-May-24	11.18	Call	Bond Future	774.6700	559.8900	0.7747	0.5599	0
14/11/2023	R209 On 02-May-24	11.18	Put	Bond Future	5128.9100	5934.2400	5.1289	5.9342	0
14/11/2023	R209 On 02-May-24	11.19	Call	Bond Future	785.4700	568.2600	0.7855	0.5683	0
14/11/2023	R209 On 02-May-24	11.19	Put	Bond Future	5089.8100	5892.7100	5.0898	5.8927	0
14/11/2023	R209 On 01-August-24			Bond Future	12.1986	12.4335	65.6756	64.6327	0
14/11/2023	R209 On 01-August-24	11.78	Call	Bond Future	2098.0300	1694.5100	2.0980	1.6945	0
14/11/2023	R209 On 01-August-24	11.78	Put	Bond Future	4017.5900	4656.9400	4.0176	4.6569	0
14/11/2023	R209 On 01-August-24	11.79	Call	Bond Future	2118.0900	1711.9700	2.1181	1.7120	0
14/11/2023	R209 On 01-August-24	11.79	Put	Bond Future	3990.8800	4627.6300	3.9909	4.6276	0
14/11/2023	R209 On 01-August-24	11.80	Call	Bond Future	2138.2500	1729.5400	2.1383	1.7295	0
14/11/2023	R209 On 01-August-24	11.80	Put	Bond Future	3964.3100	4598.4700	3.9643	4.5985	0
14/11/2023	R209 On 07-November-24			Bond Future	12.3155	12.5600	64.1082	63.0400	5,128
14/11/2023	R209 On 07-November-24	12.21	Call	Bond Future	3208.8100	2700.5300	3.2088	2.7005	0
14/11/2023	R209 On 07-November-24	12.21	Put	Bond Future	3677.2300	4237.2100	3.6772	4.2372	0
14/11/2023	R209 On 07-November-24	12.22	Call	Bond Future	3231.2900	2720.7800	3.2313	2.7208	0
14/11/2023	R209 On 07-November-24	12.22	Put	Bond Future	3655.0800	4212.8300	3.6551	4.2128	0
14/11/2023	R209 On 07-November-24	12.23	Call	Bond Future	3253.6000	2740.8500	3.2536	2.7409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R209 On 07-November-24	12.23	Put	Bond Future	3632.8100	4188.3200	3.6328	4.1883	0
14/11/2023	R209 On 06-February-25			Bond Future	12.4527	12.7070	65.4527	64.3616	0
14/11/2023	R209 On 06-February-25	12.44	Call	Bond Future	3659.4600	3115.6000	3.6595	3.1156	0
14/11/2023	R209 On 06-February-25	12.44	Put	Bond Future	3714.7200	4261.9700	3.7147	4.2620	0
14/11/2023	R210 On 01-February-24			Bond Future	230.3312	230.3370	230.3312	230.3370	501
14/11/2023	R210 On 02-May-24			Bond Future	232.2208	232.2263	232.2208	232.2263	0
14/11/2023	R210 On 01-August-24			Bond Future	237.4213	237.4263	237.4213	237.4263	0
14/11/2023	R210 On 07-November-24			Bond Future	239.8894	239.8941	239.8894	239.8941	0
14/11/2023	R210 On 06-February-25			Bond Future	244.9899	244.9936	244.9899	244.9936	0
14/11/2023	R210 On 06-February-25	239.61	Call	Bond Future	5379.8600	5383.5500	5.3799	5.3836	0
14/11/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/11/2023	R213 On 01-February-24			Bond Future	10.9001	11.1100	84.1959	83.3119	29,778
14/11/2023	R213 On 01-February-24	11.70	Call	Bond Future	3765.3700	3093.0100	3.7654	3.0930	0
14/11/2023	R213 On 01-February-24	11.70	Put	Bond Future	461.0000	672.6500	0.4610	0.6727	0
14/11/2023	R213 On 01-February-24	11.71	Call	Bond Future	3798.4400	3123.5200	3.7984	3.1235	0
14/11/2023	R213 On 01-February-24	11.71	Put	Bond Future	453.8400	662.9300	0.4538	0.6629	0
14/11/2023	R213 On 01-February-24	11.72	Call	Bond Future	3831.6900	3154.2500	3.8317	3.1543	0
14/11/2023	R213 On 01-February-24	11.72	Put	Bond Future	446.8900	653.4600	0.4469	0.6535	0
14/11/2023	R213 On 02-May-24			Bond Future	10.9885	11.2087	82.4983	81.5947	0
14/11/2023	R213 On 02-May-24	10.28	Call	Bond Future	987.6000	745.9500	0.9876	0.7460	0
14/11/2023	R213 On 02-May-24	10.28	Put	Bond Future	3983.2500	4645.2700	3.9833	4.6453	0
14/11/2023	R213 On 02-May-24	10.29	Call	Bond Future	1000.1300	756.1100	1.0001	0.7561	0
14/11/2023	R213 On 02-May-24	10.29	Put	Bond Future	3952.5500	4612.2000	3.9526	4.6122	0
14/11/2023	R213 On 02-May-24	10.30	Call	Bond Future	1012.9700	766.5500	1.0130	0.7666	0
14/11/2023	R213 On 02-May-24	10.30	Put	Bond Future	3922.1800	4579.4300	3.9222	4.5794	0
14/11/2023	R213 On 01-August-24			Bond Future	11.0805	11.3118	84.3265	83.4026	0
14/11/2023	R213 On 01-August-24	10.86	Call	Bond Future	2152.9700	1758.9400	2.1530	1.7589	0
14/11/2023	R213 On 01-August-24	10.86	Put	Bond Future	3046.0900	3575.9400	3.0461	3.5759	0
14/11/2023	R213 On 01-August-24	10.87	Call	Bond Future	2172.2500	1775.8900	2.1723	1.7759	0
14/11/2023	R213 On 01-August-24	10.87	Put	Bond Future	3024.6000	3552.1200	3.0246	3.5521	0
14/11/2023	R213 On 01-August-24	10.88	Call	Bond Future	2191.6200	1792.9300	2.1916	1.7929	0
14/11/2023	R213 On 01-August-24	10.88	Put	Bond Future	3003.2300	3528.4200	3.0032	3.5284	0
14/11/2023	R213 On 07-November-24			Bond Future	11.1898	11.4342	82.8059	81.8596	10,007

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R213 On 07-November-24	11.21	Call	Bond Future	2851.9500	2387.7200	2.8520	2.3877	0
14/11/2023	R213 On 07-November-24	11.21	Put	Bond Future	2773.2300	3255.3800	2.7732	3.2554	0
14/11/2023	R213 On 07-November-24	11.22	Call	Bond Future	2873.2800	2406.9400	2.8733	2.4069	0
14/11/2023	R213 On 07-November-24	11.22	Put	Bond Future	2755.6000	3235.6400	2.7556	3.2356	0
14/11/2023	R213 On 07-November-24	11.23	Call	Bond Future	2895.0000	2426.5500	2.8950	2.4266	0
14/11/2023	R213 On 07-November-24	11.23	Put	Bond Future	2738.3900	3216.3200	2.7384	3.2163	0
14/11/2023	R213 On 06-February-25			Bond Future	11.3372	11.5952	84.5449	83.5781	0
14/11/2023	R213 On 06-February-25	11.35	Call	Bond Future	3096.2200	2620.4600	3.0962	2.6205	0
14/11/2023	R213 On 06-February-25	11.35	Put	Bond Future	3047.9200	3538.9500	3.0479	3.5390	0
14/11/2023	R214 On 01-February-24			Bond Future	12.2633	12.4762	62.0171	61.0197	14,140
14/11/2023	R214 On 01-February-24	12.14	Call	Bond Future	1445.3800	1042.7300	1.4454	1.0427	0
14/11/2023	R214 On 01-February-24	12.14	Put	Bond Future	2035.1200	2629.8900	2.0351	2.6299	0
14/11/2023	R214 On 01-February-24	12.15	Call	Bond Future	1468.3700	1061.3300	1.4684	1.0613	0
14/11/2023	R214 On 01-February-24	12.15	Put	Bond Future	2009.9300	2600.3100	2.0099	2.6003	0
14/11/2023	R214 On 01-February-24	12.16	Call	Bond Future	1491.5400	1080.1200	1.4915	1.0801	0
14/11/2023	R214 On 01-February-24	12.16	Put	Bond Future	1984.9700	2570.9700	1.9850	2.5710	0
14/11/2023	R214 On 02-May-24			Bond Future	12.3614	12.5818	60.0834	59.0638	10,172
14/11/2023	R214 On 02-May-24	11.46	Call	Bond Future	811.2900	592.7300	0.8113	0.5927	0
14/11/2023	R214 On 02-May-24	11.46	Put	Bond Future	5284.3100	6085.3000	5.2843	6.0853	0
14/11/2023	R214 On 02-May-24	11.47	Call	Bond Future	822.6700	601.6200	0.8227	0.6016	0
14/11/2023	R214 On 02-May-24	11.47	Put	Bond Future	5243.2500	6041.7500	5.2433	6.0418	0
14/11/2023	R214 On 02-May-24	11.48	Call	Bond Future	834.1600	610.6200	0.8342	0.6106	0
14/11/2023	R214 On 02-May-24	11.48	Put	Bond Future	5202.3600	5998.3700	5.2024	5.9984	0
14/11/2023	R214 On 02-May-24	12.12	Call	Bond Future	1945.1500	1529.6500	1.9452	1.5297	10,000
14/11/2023	R214 On 02-May-24	12.12	Put	Bond Future	3094.2200	3698.2700	3.0942	3.6983	0
14/11/2023	R214 On 02-May-24	12.14	Call	Bond Future	1989.3900	1567.5900	1.9894	1.5676	7,110
14/11/2023	R214 On 02-May-24	12.14	Put	Bond Future	3041.9500	3639.7000	3.0420	3.6397	0
14/11/2023	R214 On 02-May-24	12.87	Call	Bond Future	3921.2800	3286.3100	3.9213	3.2863	0
14/11/2023	R214 On 02-May-24	12.87	Put	Bond Future	1609.9000	1994.4800	1.6099	1.9945	17,110
14/11/2023	R214 On 02-May-24	13.52	Call	Bond Future	5972.2400	5197.1300	5.9722	5.1971	0
14/11/2023	R214 On 02-May-24	13.52	Put	Bond Future	908.4200	1152.8600	0.9084	1.1529	17,110
14/11/2023	R214 On 01-August-24			Bond Future	12.4618	12.6902	61.4147	60.3724	0
14/11/2023	R214 On 01-August-24	12.16	Call	Bond Future	2421.8800	1984.9700	2.4219	1.9850	0
14/11/2023	R214 On 01-August-24	12.16	Put	Bond Future	3844.9900	4450.3800	3.8450	4.4504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R214 On 01-August-24	12.17	Call	Bond Future	2443.7400	2004.2300	2.4437	2.0042	0
14/11/2023	R214 On 01-August-24	12.17	Put	Bond Future	3818.8500	4421.6400	3.8189	4.4216	0
14/11/2023	R214 On 01-August-24	12.18	Call	Bond Future	2465.6900	2023.5800	2.4657	2.0236	0
14/11/2023	R214 On 01-August-24	12.18	Put	Bond Future	3792.8600	4393.0500	3.7929	4.3931	0
14/11/2023	R214 On 07-November-24			Bond Future	12.5756	12.8129	59.5933	58.5257	0
14/11/2023	R214 On 07-November-24	12.60	Call	Bond Future	3577.1200	3037.0200	3.5771	3.0370	0
14/11/2023	R214 On 07-November-24	12.60	Put	Bond Future	3465.9200	3993.4600	3.4659	3.9935	0
14/11/2023	R214 On 07-November-24	12.61	Call	Bond Future	3601.3600	3059.0400	3.6014	3.0590	0
14/11/2023	R214 On 07-November-24	12.61	Put	Bond Future	3444.6900	3970.0100	3.4447	3.9700	0
14/11/2023	R214 On 07-November-24	12.62	Call	Bond Future	3625.6800	3081.1400	3.6257	3.0811	0
14/11/2023	R214 On 07-November-24	12.62	Put	Bond Future	3423.5800	3946.6800	3.4236	3.9467	0
14/11/2023	R214 On 06-February-25			Bond Future	12.7094	12.9560	60.8433	59.7529	0
14/11/2023	R214 On 06-February-25	12.71	Call	Bond Future	3820.9300	3270.3800	3.8209	3.2704	0
14/11/2023	R214 On 06-February-25	12.71	Put	Bond Future	3818.2300	4358.1300	3.8182	4.3581	0
14/11/2023	R248 On 01-February-24			Bond Future	12.3980	12.6063	76.0334	74.8538	246,707
14/11/2023	R248 On 01-February-24	11.50	Call	Bond Future	343.1300	209.7200	0.3431	0.2097	1,000
14/11/2023	R248 On 01-February-24	11.50	Put	Bond Future	5849.3800	6895.6600	5.8494	6.8957	0
14/11/2023	R248 On 01-February-24	12.14	Call	Bond Future	1405.7300	997.8700	1.4057	0.9979	0
14/11/2023	R248 On 01-February-24	12.14	Put	Bond Future	2915.8600	3687.6900	2.9159	3.6877	0
14/11/2023	R248 On 01-February-24	12.15	Call	Bond Future	1430.4000	1017.4100	1.4304	1.0174	0
14/11/2023	R248 On 01-February-24	12.15	Put	Bond Future	2880.9600	3647.6600	2.8810	3.6477	0
14/11/2023	R248 On 01-February-24	12.16	Call	Bond Future	1455.3100	1037.1900	1.4553	1.0372	0
14/11/2023	R248 On 01-February-24	12.16	Put	Bond Future	2846.3800	3607.9500	2.8464	3.6080	0
14/11/2023	R248 On 01-February-24	12.30	Call	Bond Future	1829.0800	1338.6100	1.8291	1.3386	100
14/11/2023	R248 On 01-February-24	12.30	Put	Bond Future	2396.1400	3085.3600	2.3961	3.0854	0
14/11/2023	R248 On 01-February-24	13.10	Call	Bond Future	4673.6200	3823.6800	4.6736	3.8237	0
14/11/2023	R248 On 01-February-24	13.10	Put	Bond Future	830.2100	1159.9600	0.8302	1.1600	1,100
14/11/2023	R248 On 01-February-24	13.37	Call	Bond Future	5796.5600	4862.8000	5.7966	4.8628	0
14/11/2023	R248 On 01-February-24	13.37	Put	Bond Future	571.2300	817.1600	0.5712	0.8172	1,000
14/11/2023	R248 On 01-February-24	13.90	Call	Bond Future	8066.7800	7020.2400	8.0668	7.0202	0
14/11/2023	R248 On 01-February-24	13.90	Put	Bond Future	271.1100	404.2600	0.2711	0.4043	1,100
14/11/2023	R248 On 02-May-24			Bond Future	12.5012	12.7173	73.2657	72.0597	12,631
14/11/2023	R248 On 02-May-24	11.40	Call	Bond Future	760.8700	553.4100	0.7609	0.5534	1,500
14/11/2023	R248 On 02-May-24	11.40	Put	Bond Future	7511.5900	8510.0500	7.5116	8.5101	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2023	R248 On 02-May-24	11.46	Call	Bond Future	831.6600	608.3500	0.8317	0.6084	0
14/11/2023	R248 On 02-May-24	11.46	Put	Bond Future	7186.4000	8169.0100	7.1864	8.1690	0
14/11/2023	R248 On 02-May-24	11.47	Call	Bond Future	843.9000	617.8900	0.8439	0.6179	0
14/11/2023	R248 On 02-May-24	11.47	Put	Bond Future	7132.9800	8112.8900	7.1330	8.1129	0
14/11/2023	R248 On 02-May-24	11.48	Call	Bond Future	856.2800	627.5400	0.8563	0.6275	0
14/11/2023	R248 On 02-May-24	11.48	Put	Bond Future	7079.8000	8056.9800	7.0798	8.0570	0
14/11/2023	R248 On 02-May-24	12.40	Call	Bond Future	2841.6000	2294.6400	2.8416	2.2946	1,500
14/11/2023	R248 On 02-May-24	12.40	Put	Bond Future	3418.9400	4077.9000	3.4189	4.0779	0
14/11/2023	R248 On 02-May-24	13.16	Call	Bond Future	5377.2700	4588.2200	5.3773	4.5882	0
14/11/2023	R248 On 02-May-24	13.16	Put	Bond Future	1811.1400	2228.0100	1.8111	2.2280	1,500
14/11/2023	R248 On 01-August-24			Bond Future	12.6070	12.8315	74.8890	73.6562	13,000
14/11/2023	R248 On 01-August-24	12.30	Call	Bond Future	2946.9100	2430.1200	2.9469	2.4301	0
14/11/2023	R248 On 01-August-24	12.30	Put	Bond Future	4696.7100	5412.7000	4.6967	5.4127	0
14/11/2023	R248 On 01-August-24	12.31	Call	Bond Future	2973.3900	2453.5500	2.9734	2.4536	0
14/11/2023	R248 On 01-August-24	12.31	Put	Bond Future	4665.0100	5377.9500	4.6650	5.3780	0
14/11/2023	R248 On 01-August-24	12.32	Call	Bond Future	2999.9700	2477.0800	3.0000	2.4771	0
14/11/2023	R248 On 01-August-24	12.32	Put	Bond Future	4633.4900	5343.3800	4.6335	5.3434	0
14/11/2023	R248 On 07-November-24			Bond Future	12.7268	12.9607	72.2484	70.9856	0
14/11/2023	R248 On 07-November-24	12.78	Call	Bond Future	4529.4400	3881.3600	4.5294	3.8814	0
14/11/2023	R248 On 07-November-24	12.78	Put	Bond Future	4238.4800	4853.2000	4.2385	4.8532	0
14/11/2023	R248 On 07-November-24	12.79	Call	Bond Future	4559.3300	3908.7100	4.5593	3.9087	0
14/11/2023	R248 On 07-November-24	12.79	Put	Bond Future	4213.9400	4826.1200	4.2139	4.8261	0
14/11/2023	R248 On 07-November-24	12.80	Call	Bond Future	4588.9900	3935.8500	4.5890	3.9359	0
14/11/2023	R248 On 07-November-24	12.80	Put	Bond Future	4189.2500	4798.9100	4.1893	4.7989	0
14/11/2023	R248 On 06-February-25			Bond Future	12.8670	13.1108	73.7630	72.4732	0
14/11/2023	R248 On 06-February-25	12.71	Call	Bond Future	4211.8400	3598.4000	4.2118	3.5984	0
14/11/2023	R248 On 06-February-25	12.71	Put	Bond Future	5065.2600	5741.6100	5.0653	5.7416	0
14/11/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/11/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0