



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

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	2025 On 01-February-24			Bond Future	175.8389	175.7884	175.8389	175.7884	11,910
13/12/2023	2025 On 02-May-24			Bond Future	179.7798	179.7263	179.7798	179.7263	0
13/12/2023	2025 On 01-August-24			Bond Future	181.9479	181.8638	181.9479	181.8638	0
13/12/2023	2025 On 07-November-24			Bond Future	186.2329	186.1304	186.2329	186.1304	75
13/12/2023	2029 On 01-February-24			Bond Future	129.2701	128.8808	129.2701	128.8808	7,360
13/12/2023	2029 On 02-May-24			Bond Future	130.7984	130.3924	130.7984	130.3924	0
13/12/2023	2029 On 01-August-24			Bond Future	133.7159	133.2865	133.7159	133.2865	0
13/12/2023	2029 On 07-November-24			Bond Future	135.4597	135.0011	135.4597	135.0011	66
13/12/2023	2029 On 06-February-25			Bond Future	138.3418	137.8631	138.3418	137.8631	0
13/12/2023	2029 On 06-February-25	132.40	Call	Bond Future	5941.8400	5463.1300	5.9418	5.4631	0
13/12/2023	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2030 On 01-February-24			Bond Future	10.0774	10.1036	90.9613	90.8523	93,501
13/12/2023	2030 On 01-February-24	9.57	Call	Bond Future	253.8200	271.5700	0.2538	0.2716	400
13/12/2023	2030 On 01-February-24	9.57	Put	Bond Future	2393.1200	2519.8700	2.3931	2.5199	0
13/12/2023	2030 On 01-February-24	9.89	Call	Bond Future	701.4000	689.2300	0.7014	0.6892	500
13/12/2023	2030 On 01-February-24	9.89	Put	Bond Future	1484.1900	1581.0200	1.4842	1.5810	0
13/12/2023	2030 On 01-February-24	9.93	Call	Bond Future	776.8500	759.6600	0.7769	0.7597	1,360
13/12/2023	2030 On 01-February-24	9.93	Put	Bond Future	1391.8200	1483.6300	1.3918	1.4836	0
13/12/2023	2030 On 01-February-24	10.00	Call	Bond Future	918.8900	892.4300	0.9189	0.8924	500
13/12/2023	2030 On 01-February-24	10.00	Put	Bond Future	1241.0900	1323.6300	1.2411	1.3236	0
13/12/2023	2030 On 01-February-24	10.07	Call	Bond Future	1073.0900	1038.0800	1.0731	1.0381	400
13/12/2023	2030 On 01-February-24	10.07	Put	Bond Future	1103.6900	1177.6800	1.1037	1.1777	0
13/12/2023	2030 On 01-February-24	10.16	Call	Bond Future	1288.4500	1242.3400	1.2885	1.2423	200
13/12/2023	2030 On 01-February-24	10.16	Put	Bond Future	945.8400	1008.7300	0.9458	1.0087	0
13/12/2023	2030 On 01-February-24	10.39	Call	Bond Future	1914.9600	1844.4600	1.9150	1.8445	500
13/12/2023	2030 On 01-February-24	10.39	Put	Bond Future	627.2400	665.7400	0.6272	0.6657	0
13/12/2023	2030 On 01-February-24	11.00	Call	Bond Future	3930.7200	3825.0700	3.9307	3.8251	0
13/12/2023	2030 On 01-February-24	11.00	Put	Bond Future	195.5100	198.8600	0.1955	0.1989	700
13/12/2023	2030 On 01-February-24	11.31	Call	Bond Future	5050.6500	4940.4000	5.0507	4.9404	0
13/12/2023	2030 On 01-February-24	11.31	Put	Bond Future	103.7300	102.4800	0.1037	0.1025	1,360
13/12/2023	2030 On 01-February-24	11.35	Call	Bond Future	5197.2800	5086.6700	5.1973	5.0867	0
13/12/2023	2030 On 01-February-24	11.35	Put	Bond Future	95.5500	93.9400	0.0956	0.0939	0
13/12/2023	2030 On 01-February-24	11.36	Call	Bond Future	5233.9500	5123.3000	5.2340	5.1233	0
13/12/2023	2030 On 01-February-24	11.36	Put	Bond Future	93.5800	91.9300	0.0936	0.0919	0
13/12/2023	2030 On 01-February-24	11.37	Call	Bond Future	5270.7000	5159.9300	5.2707	5.1599	0
13/12/2023	2030 On 01-February-24	11.37	Put	Bond Future	91.7000	89.9300	0.0917	0.0899	0
13/12/2023	2030 On 01-February-24	11.75	Call	Bond Future	6672.5600	6560.7400	6.6726	6.5607	0
13/12/2023	2030 On 01-February-24	11.75	Put	Bond Future	41.8700	39.0500	0.0419	0.0391	200
13/12/2023	2030 On 01-February-24	11.85	Call	Bond Future	7041.6500	6929.8700	7.0417	6.9299	0
13/12/2023	2030 On 01-February-24	11.85	Put	Bond Future	34.0900	31.3100	0.0341	0.0313	500
13/12/2023	2030 On 01-February-24	11.86	Call	Bond Future	7078.5200	6966.7600	7.0785	6.9668	0
13/12/2023	2030 On 01-February-24	11.86	Put	Bond Future	33.3900	30.6300	0.0334	0.0306	500
13/12/2023	2030 On 01-February-24	12.10	Call	Bond Future	7959.0900	7847.9700	7.9591	7.8480	0
13/12/2023	2030 On 01-February-24	12.10	Put	Bond Future	18.5800	16.4600	0.0186	0.0165	400
13/12/2023	2030 On 02-May-24			Bond Future	10.1387	10.1666	92.9777	92.8653	19,397

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2030 On 02-May-24	9.66	Call	Bond Future	1024.1200	1000.8200	1.0241	1.0008	1,000
13/12/2023	2030 On 02-May-24	9.66	Put	Bond Future	2975.6500	3064.8000	2.9757	3.0648	0
13/12/2023	2030 On 02-May-24	9.81	Call	Bond Future	1245.6600	1226.1000	1.2457	1.2261	0
13/12/2023	2030 On 02-May-24	9.81	Put	Bond Future	2580.0700	2672.9600	2.5801	2.6730	0
13/12/2023	2030 On 02-May-24	9.82	Call	Bond Future	1261.8200	1242.3800	1.2618	1.2424	0
13/12/2023	2030 On 02-May-24	9.82	Put	Bond Future	2555.2700	2648.2800	2.5553	2.6483	0
13/12/2023	2030 On 02-May-24	9.83	Call	Bond Future	1278.3400	1259.0200	1.2783	1.2590	0
13/12/2023	2030 On 02-May-24	9.83	Put	Bond Future	2530.8500	2623.9800	2.5309	2.6240	0
13/12/2023	2030 On 02-May-24	10.16	Call	Bond Future	1898.7600	1879.8100	1.8988	1.8798	1,000
13/12/2023	2030 On 02-May-24	10.16	Put	Bond Future	1812.9100	1906.4100	1.8129	1.9064	0
13/12/2023	2030 On 02-May-24	10.62	Call	Bond Future	3011.4700	2983.3700	3.0115	2.9834	500
13/12/2023	2030 On 02-May-24	10.62	Put	Bond Future	1100.1000	1184.4500	1.1001	1.1845	0
13/12/2023	2030 On 02-May-24	10.82	Call	Bond Future	3569.0000	3532.7600	3.5690	3.5328	1,080
13/12/2023	2030 On 02-May-24	10.82	Put	Bond Future	878.1900	954.4000	0.8782	0.9544	0
13/12/2023	2030 On 02-May-24	11.12	Call	Bond Future	4466.0700	4416.6700	4.4661	4.4167	500
13/12/2023	2030 On 02-May-24	11.12	Put	Bond Future	622.0000	685.0500	0.6220	0.6851	0
13/12/2023	2030 On 02-May-24	11.94	Call	Bond Future	7137.3400	7058.6700	7.1373	7.0587	0
13/12/2023	2030 On 02-May-24	11.94	Put	Bond Future	235.7300	269.5100	0.2357	0.2695	1,000
13/12/2023	2030 On 02-May-24	12.38	Call	Bond Future	8618.4400	8513.1200	8.6184	8.5131	0
13/12/2023	2030 On 02-May-24	12.38	Put	Bond Future	131.5900	138.7200	0.1316	0.1387	1,080
13/12/2023	2030 On 02-May-24	13.15	Call	Bond Future	11204.9600	11094.7300	11.2050	11.0947	0
13/12/2023	2030 On 02-May-24	13.15	Put	Bond Future	33.2500	35.4700	0.0333	0.0355	500
13/12/2023	2030 On 01-August-24			Bond Future	10.2089	10.2411	91.0238	90.8987	0
13/12/2023	2030 On 01-August-24	10.37	Call	Bond Future	2640.4100	2586.4700	2.6404	2.5865	0
13/12/2023	2030 On 01-August-24	10.37	Put	Bond Future	2017.3100	2088.5200	2.0173	2.0885	0
13/12/2023	2030 On 01-August-24	10.38	Call	Bond Future	2662.5800	2608.3000	2.6626	2.6083	0
13/12/2023	2030 On 01-August-24	10.38	Put	Bond Future	2000.9900	2071.8600	2.0010	2.0719	0
13/12/2023	2030 On 01-August-24	10.39	Call	Bond Future	2685.1300	2630.5200	2.6851	2.6305	0
13/12/2023	2030 On 01-August-24	10.39	Put	Bond Future	1985.0600	2055.6000	1.9851	2.0556	0
13/12/2023	2030 On 07-November-24			Bond Future	10.2964	10.3329	93.1422	93.0058	1,652
13/12/2023	2030 On 07-November-24	10.74	Call	Bond Future	3523.6500	3523.1100	3.5237	3.5231	0
13/12/2023	2030 On 07-November-24	10.74	Put	Bond Future	1885.3500	2021.2200	1.8854	2.0212	0
13/12/2023	2030 On 07-November-24	10.75	Call	Bond Future	3547.4100	3546.4700	3.5474	3.5465	0
13/12/2023	2030 On 07-November-24	10.75	Put	Bond Future	1872.6000	2008.0700	1.8726	2.0081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2030 On 07-November-24	10.76	Call	Bond Future	3571.2100	3569.8800	3.5712	3.5699	0
13/12/2023	2030 On 07-November-24	10.76	Put	Bond Future	1859.9200	1995.0000	1.8599	1.9950	0
13/12/2023	2030 On 06-February-25			Bond Future	10.4038	10.4447	91.0900	90.9435	0
13/12/2023	2030 On 06-February-25	10.68	Call	Bond Future	3242.5400	3365.6500	3.2425	3.3657	0
13/12/2023	2030 On 06-February-25	10.68	Put	Bond Future	2258.6400	2528.1700	2.2586	2.5282	0
13/12/2023	2032 On 01-February-24			Bond Future	10.9269	10.9431	88.6832	88.6054	88,518
13/12/2023	2032 On 01-February-24	10.01	Call	Bond Future	27.0100	51.6200	0.0270	0.0516	1,200
13/12/2023	2032 On 01-February-24	10.01	Put	Bond Future	4581.6200	4684.0000	4.5816	4.6840	0
13/12/2023	2032 On 01-February-24	10.59	Call	Bond Future	498.8300	528.8500	0.4988	0.5289	500
13/12/2023	2032 On 01-February-24	10.59	Put	Bond Future	2136.9300	2244.7200	2.1369	2.2447	0
13/12/2023	2032 On 01-February-24	10.76	Call	Bond Future	825.8100	840.1500	0.8258	0.8402	1,200
13/12/2023	2032 On 01-February-24	10.76	Put	Bond Future	1632.2400	1724.3500	1.6322	1.7244	0
13/12/2023	2032 On 01-February-24	10.78	Call	Bond Future	870.3700	882.6000	0.8704	0.8826	200
13/12/2023	2032 On 01-February-24	10.78	Put	Bond Future	1579.6400	1669.6400	1.5796	1.6696	0
13/12/2023	2032 On 01-February-24	10.90	Call	Bond Future	1163.2100	1162.2000	1.1632	1.1622	8,500
13/12/2023	2032 On 01-February-24	10.90	Put	Bond Future	1292.4400	1369.2000	1.2924	1.3692	0
13/12/2023	2032 On 01-February-24	11.09	Call	Bond Future	1707.8600	1684.9700	1.7079	1.6850	500
13/12/2023	2032 On 01-February-24	11.09	Put	Bond Future	929.0100	983.8900	0.9290	0.9839	0
13/12/2023	2032 On 01-February-24	11.33	Call	Bond Future	2509.8800	2463.5600	2.5099	2.4636	0
13/12/2023	2032 On 01-February-24	11.33	Put	Bond Future	601.7500	633.2000	0.6018	0.6332	17,000
13/12/2023	2032 On 01-February-24	11.35	Call	Bond Future	2581.1700	2533.3200	2.5812	2.5333	0
13/12/2023	2032 On 01-February-24	11.35	Put	Bond Future	579.8200	609.7400	0.5798	0.6097	8,500
13/12/2023	2032 On 01-February-24	11.55	Call	Bond Future	3324.7400	3263.6700	3.3247	3.2637	0
13/12/2023	2032 On 01-February-24	11.55	Put	Bond Future	398.5700	415.2700	0.3986	0.4153	8,500
13/12/2023	2032 On 01-February-24	11.75	Call	Bond Future	4109.5700	4039.6500	4.1096	4.0397	0
13/12/2023	2032 On 01-February-24	11.75	Put	Bond Future	271.8800	279.7300	0.2719	0.2797	200
13/12/2023	2032 On 01-February-24	11.83	Call	Bond Future	4431.8000	4359.2200	4.4318	4.3592	0
13/12/2023	2032 On 01-February-24	11.83	Put	Bond Future	233.1800	238.3700	0.2332	0.2384	0
13/12/2023	2032 On 01-February-24	11.84	Call	Bond Future	4472.2900	4399.4100	4.4723	4.3994	0
13/12/2023	2032 On 01-February-24	11.84	Put	Bond Future	228.7000	233.5900	0.2287	0.2336	0
13/12/2023	2032 On 01-February-24	11.85	Call	Bond Future	4512.9000	4439.7300	4.5129	4.4397	0
13/12/2023	2032 On 01-February-24	11.85	Put	Bond Future	224.3700	228.9700	0.2244	0.2290	0
13/12/2023	2032 On 01-February-24	12.00	Call	Bond Future	5126.9800	5050.1700	5.1270	5.0502	0
13/12/2023	2032 On 01-February-24	12.00	Put	Bond Future	168.2600	169.2200	0.1683	0.1692	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2032 On 01-February-24	12.50	Call	Bond Future	7203.0300	7122.4600	7.2030	7.1225	0
13/12/2023	2032 On 01-February-24	12.50	Put	Bond Future	61.9300	59.1300	0.0619	0.0591	200
13/12/2023	2032 On 01-February-24	12.62	Call	Bond Future	7702.1300	7621.4400	7.7021	7.6214	0
13/12/2023	2032 On 01-February-24	12.62	Put	Bond Future	48.8200	45.9000	0.0488	0.0459	1,200
13/12/2023	2032 On 01-February-24	12.73	Call	Bond Future	8158.2800	8077.6000	8.1583	8.0776	0
13/12/2023	2032 On 01-February-24	12.73	Put	Bond Future	39.3100	36.4000	0.0393	0.0364	500
13/12/2023	2032 On 02-May-24			Bond Future	11.0127	11.0298	86.4869	86.4065	61,448
13/12/2023	2032 On 02-May-24	10.36	Call	Bond Future	1001.4900	1001.1200	1.0015	1.0011	1,000
13/12/2023	2032 On 02-May-24	10.36	Put	Bond Future	4136.2800	4216.3400	4.1363	4.2163	0
13/12/2023	2032 On 02-May-24	10.54	Call	Bond Future	1285.6800	1282.5500	1.2857	1.2826	0
13/12/2023	2032 On 02-May-24	10.54	Put	Bond Future	3541.3200	3618.6200	3.5413	3.6186	0
13/12/2023	2032 On 02-May-24	10.55	Call	Bond Future	1303.2700	1299.9600	1.3033	1.3000	0
13/12/2023	2032 On 02-May-24	10.55	Put	Bond Future	3510.3900	3587.5100	3.5104	3.5875	0
13/12/2023	2032 On 02-May-24	10.56	Call	Bond Future	1321.0000	1317.5100	1.3210	1.3175	0
13/12/2023	2032 On 02-May-24	10.56	Put	Bond Future	3479.6500	3556.5900	3.4797	3.5566	0
13/12/2023	2032 On 02-May-24	10.57	Call	Bond Future	1339.0800	1335.4200	1.3391	1.3354	500
13/12/2023	2032 On 02-May-24	10.57	Put	Bond Future	3449.2800	3526.0500	3.4493	3.5261	0
13/12/2023	2032 On 02-May-24	10.59	Call	Bond Future	1375.2900	1371.2600	1.3753	1.3713	500
13/12/2023	2032 On 02-May-24	10.59	Put	Bond Future	3388.7100	3465.1100	3.3887	3.4651	0
13/12/2023	2032 On 02-May-24	10.65	Call	Bond Future	1487.6700	1482.4900	1.4877	1.4825	1,550
13/12/2023	2032 On 02-May-24	10.65	Put	Bond Future	3211.5700	3286.8200	3.2116	3.2868	0
13/12/2023	2032 On 02-May-24	10.86	Call	Bond Future	1927.5300	1917.7400	1.9275	1.9177	1,000
13/12/2023	2032 On 02-May-24	10.86	Put	Bond Future	2647.7900	2718.4300	2.6478	2.7184	0
13/12/2023	2032 On 02-May-24	11.09	Call	Bond Future	2488.5500	2472.0500	2.4886	2.4721	500
13/12/2023	2032 On 02-May-24	11.09	Put	Bond Future	2126.6200	2190.5500	2.1266	2.1906	0
13/12/2023	2032 On 02-May-24	11.21	Call	Bond Future	2810.9500	2790.1100	2.8110	2.7901	0
13/12/2023	2032 On 02-May-24	11.21	Put	Bond Future	1891.3800	1950.9700	1.8914	1.9510	500
13/12/2023	2032 On 02-May-24	11.35	Call	Bond Future	3209.7800	3185.6600	3.2098	3.1857	1,550
13/12/2023	2032 On 02-May-24	11.35	Put	Bond Future	1645.5900	1701.9000	1.6456	1.7019	0
13/12/2023	2032 On 02-May-24	11.81	Call	Bond Future	4666.3600	4629.4200	4.6664	4.6294	0
13/12/2023	2032 On 02-May-24	11.81	Put	Bond Future	1028.4900	1071.9800	1.0285	1.0720	500
13/12/2023	2032 On 02-May-24	12.90	Call	Bond Future	8613.2800	8551.5700	8.6133	8.5516	0
13/12/2023	2032 On 02-May-24	12.90	Put	Bond Future	321.5000	340.2200	0.3215	0.3402	1,000
13/12/2023	2032 On 02-May-24	13.18	Call	Bond Future	9653.4100	9587.2600	9.6534	9.5873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2032 On 02-May-24	13.18	Put	Bond Future	222.3400	236.6200	0.2223	0.2366	500
13/12/2023	2032 On 02-May-24	13.35	Call	Bond Future	10284.2600	10215.6900	10.2843	10.2157	0
13/12/2023	2032 On 02-May-24	13.35	Put	Bond Future	172.2500	184.1100	0.1723	0.1841	1,550
13/12/2023	2032 On 01-August-24			Bond Future	11.1058	11.1259	88.3951	88.3032	0
13/12/2023	2032 On 01-August-24	11.13	Call	Bond Future	2954.4900	2929.8400	2.9545	2.9298	0
13/12/2023	2032 On 01-August-24	11.13	Put	Bond Future	2843.8300	2911.0400	2.8438	2.9110	0
13/12/2023	2032 On 01-August-24	11.14	Call	Bond Future	2979.4600	2954.5700	2.9795	2.9546	0
13/12/2023	2032 On 01-August-24	11.14	Put	Bond Future	2823.0900	2890.0600	2.8231	2.8901	0
13/12/2023	2032 On 01-August-24	11.15	Call	Bond Future	3004.5200	2979.4000	3.0045	2.9794	0
13/12/2023	2032 On 01-August-24	11.15	Put	Bond Future	2802.4700	2869.2100	2.8025	2.8692	0
13/12/2023	2032 On 07-November-24			Bond Future	11.2251	11.2480	86.2859	86.1839	1,526
13/12/2023	2032 On 07-November-24	11.47	Call	Bond Future	3745.1000	3604.6500	3.7451	3.6047	0
13/12/2023	2032 On 07-November-24	11.47	Put	Bond Future	2663.4000	2624.8900	2.6634	2.6249	0
13/12/2023	2032 On 07-November-24	11.48	Call	Bond Future	3771.1700	3630.5900	3.7712	3.6306	0
13/12/2023	2032 On 07-November-24	11.48	Put	Bond Future	2645.6800	2607.0400	2.6457	2.6070	0
13/12/2023	2032 On 07-November-24	11.49	Call	Bond Future	3797.6400	3656.9200	3.7976	3.6569	0
13/12/2023	2032 On 07-November-24	11.49	Put	Bond Future	2628.4000	2589.6200	2.6284	2.5896	0
13/12/2023	2032 On 07-November-24	11.64	Call	Bond Future	4203.9900	4061.6200	4.2040	4.0616	1,615
13/12/2023	2032 On 07-November-24	11.64	Put	Bond Future	2381.8800	2341.4500	2.3819	2.3415	0
13/12/2023	2032 On 07-November-24	13.36	Call	Bond Future	9606.0400	9469.6400	9.6060	9.4696	0
13/12/2023	2032 On 07-November-24	13.36	Put	Bond Future	745.6000	711.1400	0.7456	0.7111	1,615
13/12/2023	2032 On 06-February-25			Bond Future	11.3577	11.3833	88.0975	87.9868	0
13/12/2023	2032 On 06-February-25	11.72	Call	Bond Future	4239.9500	4229.9900	4.2400	4.2300	0
13/12/2023	2032 On 06-February-25	11.72	Put	Bond Future	2690.2300	2791.0300	2.6902	2.7910	0
13/12/2023	2033 On 01-February-24			Bond Future	122.3045	122.2941	122.3045	122.2941	8,052
13/12/2023	2033 On 02-May-24			Bond Future	123.5799	123.5619	123.5799	123.5619	0
13/12/2023	2033 On 01-August-24			Bond Future	126.3365	126.3045	126.3365	126.3045	0
13/12/2023	2033 On 07-November-24			Bond Future	127.8092	127.7573	127.8092	127.7573	0
13/12/2023	2033 On 06-February-25			Bond Future	130.5287	130.4660	130.5287	130.4660	0
13/12/2023	2033 On 06-February-25	124.94	Call	Bond Future	5588.6700	5525.9900	5.5887	5.5260	0
13/12/2023	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	2037 On 01-February-24			Bond Future	12.1659	12.1517	76.5064	76.5816	135,112
13/12/2023	2037 On 01-February-24	12.09	Call	Bond Future	1309.7100	1448.9700	1.3097	1.4490	2,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2037 On 01-February-24	12.09	Put	Bond Future	1713.4600	1777.5100	1.7135	1.7775	0
13/12/2023	2037 On 01-February-24	12.31	Call	Bond Future	1942.2100	2088.6100	1.9422	2.0886	0
13/12/2023	2037 On 01-February-24	12.31	Put	Bond Future	1184.0200	1255.2100	1.1840	1.2552	0
13/12/2023	2037 On 01-February-24	12.32	Call	Bond Future	1973.8800	2120.4900	1.9739	2.1205	0
13/12/2023	2037 On 01-February-24	12.32	Put	Bond Future	1163.4900	1234.8900	1.1635	1.2349	0
13/12/2023	2037 On 01-February-24	12.33	Call	Bond Future	2005.9000	2152.4700	2.0059	2.1525	0
13/12/2023	2037 On 01-February-24	12.33	Put	Bond Future	1143.3600	1214.7200	1.1434	1.2147	0
13/12/2023	2037 On 01-February-24	12.93	Call	Bond Future	4262.6100	4390.9400	4.2626	4.3909	0
13/12/2023	2037 On 01-February-24	12.93	Put	Bond Future	365.5400	418.6600	0.3655	0.4187	2,500
13/12/2023	2037 On 01-February-24	13.93	Call	Bond Future	8608.7200	8697.1700	8.6087	8.6972	0
13/12/2023	2037 On 01-February-24	13.93	Put	Bond Future	42.0100	55.2500	0.0420	0.0553	2,500
13/12/2023	2037 On 02-May-24			Bond Future	12.2797	12.2651	78.2023	78.2783	0
13/12/2023	2037 On 02-May-24	11.43	Call	Bond Future	843.5500	936.4100	0.8436	0.9364	0
13/12/2023	2037 On 02-May-24	11.43	Put	Bond Future	5467.5300	5484.3800	5.4675	5.4844	0
13/12/2023	2037 On 02-May-24	11.44	Call	Bond Future	857.5900	951.1400	0.8576	0.9511	0
13/12/2023	2037 On 02-May-24	11.44	Put	Bond Future	5424.8200	5442.3600	5.4248	5.4424	0
13/12/2023	2037 On 02-May-24	11.45	Call	Bond Future	871.9400	966.0200	0.8719	0.9660	0
13/12/2023	2037 On 02-May-24	11.45	Put	Bond Future	5382.4700	5400.5400	5.3825	5.4005	0
13/12/2023	2037 On 01-August-24			Bond Future	12.4031	12.3896	75.6719	75.7409	0
13/12/2023	2037 On 01-August-24	12.09	Call	Bond Future	2509.7800	2656.9100	2.5098	2.6569	0
13/12/2023	2037 On 01-August-24	12.09	Put	Bond Future	4137.3600	4215.4400	4.1374	4.2154	0
13/12/2023	2037 On 01-August-24	12.10	Call	Bond Future	2533.8300	2681.2500	2.5338	2.6813	0
13/12/2023	2037 On 01-August-24	12.10	Put	Bond Future	4108.6400	4187.0100	4.1086	4.1870	0
13/12/2023	2037 On 01-August-24	12.11	Call	Bond Future	2558.0000	2705.6900	2.5580	2.7057	1,383
13/12/2023	2037 On 01-August-24	12.11	Put	Bond Future	4080.0900	4158.7300	4.0801	4.1587	0
13/12/2023	2037 On 01-August-24	13.17	Call	Bond Future	5693.8000	5849.5700	5.6938	5.8496	0
13/12/2023	2037 On 01-August-24	13.17	Put	Bond Future	1911.8200	1998.5400	1.9118	1.9985	1,383
13/12/2023	2037 On 01-August-24	13.82	Call	Bond Future	7971.0500	8108.9200	7.9711	8.1089	0
13/12/2023	2037 On 01-August-24	13.82	Put	Bond Future	1197.6300	1266.4500	1.1976	1.2665	1,383
13/12/2023	2037 On 07-November-24			Bond Future	12.5424	12.5297	77.4319	77.4956	9,175
13/12/2023	2037 On 07-November-24	12.57	Call	Bond Future	3852.4200	4180.3900	3.8524	4.1804	0
13/12/2023	2037 On 07-November-24	12.57	Put	Bond Future	3713.8000	3978.0600	3.7138	3.9781	0
13/12/2023	2037 On 07-November-24	12.58	Call	Bond Future	3880.0800	4208.0600	3.8801	4.2081	0
13/12/2023	2037 On 07-November-24	12.58	Put	Bond Future	3691.4100	3955.6800	3.6914	3.9557	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2037 On 07-November-24	12.59	Call	Bond Future	3907.5300	4235.8000	3.9075	4.2358	0
13/12/2023	2037 On 07-November-24	12.59	Put	Bond Future	3668.8500	3933.4100	3.6689	3.9334	0
13/12/2023	2037 On 06-February-25			Bond Future	12.6913	12.6793	74.7975	74.8565	0
13/12/2023	2037 On 06-February-25	12.76	Call	Bond Future	4225.1200	4575.0700	4.2251	4.5751	0
13/12/2023	2037 On 06-February-25	12.76	Put	Bond Future	3888.3600	4179.2400	3.8884	4.1792	0
13/12/2023	2038 On 01-February-24			Bond Future	132.0050	130.9337	132.0050	130.9337	3,549
13/12/2023	2038 On 02-May-24			Bond Future	134.9636	133.8668	134.9636	133.8668	1,706
13/12/2023	2038 On 01-August-24			Bond Future	135.9015	134.7547	135.9015	134.7547	0
13/12/2023	2038 On 07-November-24			Bond Future	139.1014	137.9152	139.1014	137.9152	0
13/12/2023	2038 On 06-February-25			Bond Future	139.9353	138.7041	139.9353	138.7041	0
13/12/2023	2038 On 06-February-25	135.23	Call	Bond Future	4705.2600	3474.1400	4.7053	3.4741	0
13/12/2023	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	2040 On 01-February-24			Bond Future	12.4787	12.4697	76.2937	76.3438	126,832
13/12/2023	2040 On 01-February-24	12.30	Call	Bond Future	1143.8800	1273.7100	1.1439	1.2737	0
13/12/2023	2040 On 01-February-24	12.30	Put	Bond Future	2146.2800	2226.0700	2.1463	2.2261	0
13/12/2023	2040 On 01-February-24	12.33	Call	Bond Future	1217.5900	1349.1500	1.2176	1.3492	0
13/12/2023	2040 On 01-February-24	12.33	Put	Bond Future	2050.3100	2131.8300	2.0503	2.1318	0
13/12/2023	2040 On 01-February-24	12.34	Call	Bond Future	1242.7400	1374.8400	1.2427	1.3748	0
13/12/2023	2040 On 01-February-24	12.34	Put	Bond Future	2019.0300	2101.0900	2.0190	2.1011	0
13/12/2023	2040 On 01-February-24	12.35	Call	Bond Future	1268.1800	1400.8000	1.2682	1.4008	0
13/12/2023	2040 On 01-February-24	12.35	Put	Bond Future	1988.1000	2070.6800	1.9881	2.0707	0
13/12/2023	2040 On 01-February-24	12.90	Call	Bond Future	3065.9300	3197.7100	3.0659	3.1977	0
13/12/2023	2040 On 01-February-24	12.90	Put	Bond Future	782.8500	864.5900	0.7829	0.8646	0
13/12/2023	2040 On 01-February-24	13.90	Call	Bond Future	7394.8000	7472.5700	7.3948	7.4726	0
13/12/2023	2040 On 01-February-24	13.90	Put	Bond Future	107.7500	135.4800	0.1078	0.1355	0
13/12/2023	2040 On 02-May-24			Bond Future	12.5975	12.5883	77.9850	78.0352	0
13/12/2023	2040 On 02-May-24	11.60	Call	Bond Future	716.9300	799.7900	0.7169	0.7998	0
13/12/2023	2040 On 02-May-24	11.60	Put	Bond Future	6487.0500	6519.6300	6.4871	6.5196	0
13/12/2023	2040 On 02-May-24	11.61	Call	Bond Future	729.7100	813.2700	0.7297	0.8133	0
13/12/2023	2040 On 02-May-24	11.61	Put	Bond Future	6438.6400	6471.9200	6.4386	6.4719	0
13/12/2023	2040 On 02-May-24	11.62	Call	Bond Future	742.6500	826.7400	0.7427	0.8267	0
13/12/2023	2040 On 02-May-24	11.62	Put	Bond Future	6390.4700	6424.2800	6.3905	6.4243	0
13/12/2023	2040 On 01-August-24			Bond Future	12.7258	12.7178	75.1993	75.2421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2040 On 01-August-24	12.32	Call	Bond Future	2474.5500	2616.5100	2.4746	2.6165	0
13/12/2023	2040 On 01-August-24	12.32	Put	Bond Future	4702.1000	4801.2700	4.7021	4.8013	0
13/12/2023	2040 On 01-August-24	12.33	Call	Bond Future	2498.6100	2641.3100	2.4986	2.6413	0
13/12/2023	2040 On 01-August-24	12.33	Put	Bond Future	4670.0300	4769.9400	4.6700	4.7699	0
13/12/2023	2040 On 01-August-24	12.34	Call	Bond Future	2522.7900	2665.9800	2.5228	2.6660	0
13/12/2023	2040 On 01-August-24	12.34	Put	Bond Future	4638.1500	4738.5500	4.6382	4.7386	0
13/12/2023	2040 On 07-November-24			Bond Future	12.8695	12.8625	76.9481	76.9849	8,697
13/12/2023	2040 On 07-November-24	12.84	Call	Bond Future	3933.9100	4255.2200	3.9339	4.2552	0
13/12/2023	2040 On 07-November-24	12.84	Put	Bond Future	4089.4200	4373.9500	4.0894	4.3740	0
13/12/2023	2040 On 07-November-24	12.85	Call	Bond Future	3962.1700	4283.4700	3.9622	4.2835	0
13/12/2023	2040 On 07-November-24	12.85	Put	Bond Future	4064.8700	4349.3900	4.0649	4.3494	0
13/12/2023	2040 On 07-November-24	12.86	Call	Bond Future	3990.5100	4311.7900	3.9905	4.3118	0
13/12/2023	2040 On 07-November-24	12.86	Put	Bond Future	4040.4600	4324.9600	4.0405	4.3250	0
13/12/2023	2040 On 06-February-25			Bond Future	13.0220	13.0158	74.0524	74.0841	0
13/12/2023	2040 On 06-February-25	12.95	Call	Bond Future	4080.4200	4449.7400	4.0804	4.4497	0
13/12/2023	2040 On 06-February-25	12.95	Put	Bond Future	4453.3800	4791.0500	4.4534	4.7911	0
13/12/2023	2044 On 01-February-24			Bond Future	12.5517	12.5427	72.5108	72.5611	101,465
13/12/2023	2044 On 01-February-24	12.27	Call	Bond Future	927.0000	1053.6900	0.9270	1.0537	0
13/12/2023	2044 On 01-February-24	12.27	Put	Bond Future	2524.3700	2600.7700	2.5244	2.6008	0
13/12/2023	2044 On 01-February-24	12.28	Call	Bond Future	948.3100	1076.0200	0.9483	1.0760	0
13/12/2023	2044 On 01-February-24	12.28	Put	Bond Future	2487.9700	2565.3900	2.4880	2.5654	0
13/12/2023	2044 On 01-February-24	12.29	Call	Bond Future	970.0100	1098.5200	0.9700	1.0985	0
13/12/2023	2044 On 01-February-24	12.29	Put	Bond Future	2452.0400	2530.2600	2.4520	2.5303	0
13/12/2023	2044 On 01-February-24	13.00	Call	Bond Future	3186.4200	3321.1900	3.1864	3.3212	0
13/12/2023	2044 On 01-February-24	13.00	Put	Bond Future	761.7700	846.2500	0.7618	0.8463	15,000
13/12/2023	2044 On 01-February-24	13.25	Call	Bond Future	4197.4400	4318.6000	4.1974	4.3186	0
13/12/2023	2044 On 01-February-24	13.25	Put	Bond Future	479.7100	550.5800	0.4797	0.5506	5,000
13/12/2023	2044 On 02-May-24			Bond Future	12.6664	12.6572	74.1181	74.1687	27
13/12/2023	2044 On 02-May-24	11.65	Call	Bond Future	679.5500	751.7400	0.6796	0.7517	0
13/12/2023	2044 On 02-May-24	11.65	Put	Bond Future	6634.3200	6655.8900	6.6343	6.6559	0
13/12/2023	2044 On 02-May-24	11.66	Call	Bond Future	690.5500	764.8000	0.6906	0.7648	0
13/12/2023	2044 On 02-May-24	11.66	Put	Bond Future	6582.8000	6606.4300	6.5828	6.6064	0
13/12/2023	2044 On 02-May-24	11.67	Call	Bond Future	701.8200	778.1400	0.7018	0.7781	0
13/12/2023	2044 On 02-May-24	11.67	Put	Bond Future	6531.6300	6557.3300	6.5316	6.5573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	2044 On 01-August-24			Bond Future	12.7901	12.7820	71.3723	71.4159	0
13/12/2023	2044 On 01-August-24	12.28	Call	Bond Future	2264.2500	2410.9400	2.2643	2.4109	0
13/12/2023	2044 On 01-August-24	12.28	Put	Bond Future	5103.8700	5207.0000	5.1039	5.2070	0
13/12/2023	2044 On 01-August-24	12.29	Call	Bond Future	2287.5500	2434.7900	2.2876	2.4348	0
13/12/2023	2044 On 01-August-24	12.29	Put	Bond Future	5069.7000	5173.3800	5.0697	5.1734	0
13/12/2023	2044 On 01-August-24	12.30	Call	Bond Future	2310.7500	2458.5400	2.3108	2.4585	0
13/12/2023	2044 On 01-August-24	12.30	Put	Bond Future	5035.4900	5139.7200	5.0355	5.1397	0
13/12/2023	2044 On 07-November-24			Bond Future	12.9280	12.9208	73.0319	73.0699	0
13/12/2023	2044 On 07-November-24	12.90	Call	Bond Future	4055.9500	4237.8000	4.0560	4.2378	0
13/12/2023	2044 On 07-November-24	12.90	Put	Bond Future	4204.2200	4348.0500	4.2042	4.3481	0
13/12/2023	2044 On 07-November-24	12.91	Call	Bond Future	4083.7800	4265.9300	4.0838	4.2659	0
13/12/2023	2044 On 07-November-24	12.91	Put	Bond Future	4178.9800	4323.1100	4.1790	4.3231	0
13/12/2023	2044 On 07-November-24	12.92	Call	Bond Future	4111.9600	4294.4200	4.1120	4.2944	0
13/12/2023	2044 On 07-November-24	12.92	Put	Bond Future	4154.1600	4298.6000	4.1542	4.2986	0
13/12/2023	2044 On 06-February-25			Bond Future	13.0738	13.0674	70.1792	70.2124	0
13/12/2023	2044 On 06-February-25	13.02	Call	Bond Future	4380.0300	4574.6800	4.3800	4.5747	0
13/12/2023	2044 On 06-February-25	13.02	Put	Bond Future	4659.9500	4821.4300	4.6600	4.8214	0
13/12/2023	2046 On 01-February-24			Bond Future	116.2464	115.3461	116.2464	115.3461	11,904
13/12/2023	2046 On 02-May-24			Bond Future	116.7006	115.7686	116.7006	115.7686	4,626
13/12/2023	2046 On 01-August-24			Bond Future	119.3034	118.3378	119.3034	118.3378	0
13/12/2023	2046 On 07-November-24			Bond Future	119.9038	118.8935	119.9038	118.8935	0
13/12/2023	2046 On 06-February-25			Bond Future	122.4533	121.4123	122.4533	121.4123	0
13/12/2023	2046 On 06-February-25	114.01	Call	Bond Future	8443.2800	7402.3400	8.4433	7.4023	0
13/12/2023	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	2050 On 01-February-24			Bond Future	115.3360	114.7303	115.3360	114.7303	10,813
13/12/2023	2050 On 02-May-24			Bond Future	117.9209	117.3004	117.9209	117.3004	3,316
13/12/2023	2050 On 01-August-24			Bond Future	118.2432	117.5838	118.2432	117.5838	0
13/12/2023	2050 On 07-November-24			Bond Future	121.0273	120.3417	121.0273	120.3417	0
13/12/2023	2050 On 06-February-25			Bond Future	121.2323	120.5131	121.2323	120.5131	0
13/12/2023	2050 On 06-February-25	115.60	Call	Bond Future	5632.2900	4913.1200	5.6323	4.9131	0
13/12/2023	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	8607 On 21-December-26			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
13/12/2023	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	AL37 On 01-February-24			Index Future	937.2470	936.4470	937.2470	936.4470	0
13/12/2023	AL37 On 02-May-24			Index Future	958.0240	957.1960	958.0240	957.1960	0
13/12/2023	AL37 On 01-August-24			Index Future	979.1700	978.2190	979.1700	978.2190	0
13/12/2023	AL37 On 07-November-24			Index Future	1002.0040	1000.9420	1002.0040	1,000.9420	0
13/12/2023	AL37 On 06-February-25			Index Future	1023.1240	1021.9640	1023.1240	1,021.9640	0
13/12/2023	AL7T On 01-February-24			Index Future	1075.1800	1074.5750	1075.1800	1,074.5750	0
13/12/2023	AL7T On 02-May-24			Index Future	1099.0150	1098.3850	1099.0150	1,098.3850	0
13/12/2023	AL7T On 01-August-24			Index Future	1123.2730	1122.5080	1123.2730	1,122.5080	0
13/12/2023	AL7T On 07-November-24			Index Future	1149.4670	1148.5830	1149.4670	1,148.5830	0
13/12/2023	AL7T On 06-February-25			Index Future	1173.6960	1172.7060	1173.6960	1,172.7060	0
13/12/2023	ALBI On 01-February-24			Index Future	932.4400	932.3700	932.4400	932.3700	100
13/12/2023	ALBI On 02-May-24			Index Future	953.1110	953.0290	953.1110	953.0290	0
13/12/2023	ALBI On 01-August-24			Index Future	974.1480	973.9610	974.1480	973.9610	0
13/12/2023	ALBI On 07-November-24			Index Future	996.8650	996.5850	996.8650	996.5850	0
13/12/2023	ALBI On 06-February-25			Index Future	1017.8770	1017.5150	1017.8770	1,017.5150	0
13/12/2023	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/12/2023	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C048 On 28-February-48			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
13/12/2023	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C197 On 07-December-23			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/12/2023	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/12/2023	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/12/2023	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	ES33 On 01-February-24			Bond Future	12.5723	12.5584	75.1114	75.1726	0
13/12/2023	ES33 On 02-May-24			Bond Future	12.7126	12.6983	72.9958	73.0576	0
13/12/2023	ES33 On 01-August-24			Bond Future	12.8612	12.8482	74.6233	74.6783	0
13/12/2023	ES33 On 07-November-24			Bond Future	13.0457	13.0337	72.5757	72.6254	0
13/12/2023	ES33 On 06-February-25			Bond Future	13.2443	13.2330	74.1148	74.1599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	ES33 On 06-February-25	13.34	Call	Bond Future	383.1800	428.3100	0.3832	0.4283	0
13/12/2023	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	ES42 On 01-February-24			Bond Future	13.2037	13.1948	70.2273	70.2713	0
13/12/2023	ES42 On 02-May-24			Bond Future	13.3429	13.3339	67.5386	67.5829	0
13/12/2023	ES42 On 01-August-24			Bond Future	13.4867	13.4789	69.0438	69.0814	0
13/12/2023	ES42 On 07-November-24			Bond Future	13.6599	13.6530	66.3991	66.4313	0
13/12/2023	ES42 On 06-February-25			Bond Future	13.8367	13.8307	67.8042	67.8319	0
13/12/2023	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	ES42 On 06-February-25	13.71	Put	Bond Future	589.3100	561.5900	0.5893	0.5616	0
13/12/2023	GOVI On 01-February-24			GOVI	919.2180	919.1180	919.2180	919.1180	709
13/12/2023	GOVI On 01-February-24	879.98	Call	GOVI	392380.0000	391380.0000	39.2380	39.1380	0
13/12/2023	GOVI On 01-February-24	879.98	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 01-February-24	879.99	Call	GOVI	392280.0000	391280.0000	39.2280	39.1280	0
13/12/2023	GOVI On 01-February-24	879.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 01-February-24	880.00	Call	GOVI	392180.0000	391180.0000	39.2180	39.1180	0
13/12/2023	GOVI On 01-February-24	880.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 02-May-24			GOVI	939.5950	939.4830	939.5950	939.4830	0
13/12/2023	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 02-May-24	950.97	Put	GOVI	113750.0000	114870.0000	11.3750	11.4870	0
13/12/2023	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 02-May-24	950.98	Put	GOVI	113850.0000	114970.0000	11.3850	11.4970	0
13/12/2023	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 02-May-24	950.99	Put	GOVI	113950.0000	115070.0000	11.3950	11.5070	0
13/12/2023	GOVI On 01-August-24			GOVI	960.3350	960.1170	960.3350	960.1170	0
13/12/2023	GOVI On 01-August-24	943.37	Call	GOVI	169650.0000	167470.0000	16.9650	16.7470	0
13/12/2023	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 01-August-24	943.38	Call	GOVI	169550.0000	167370.0000	16.9550	16.7370	0
13/12/2023	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 01-August-24	943.39	Call	GOVI	169450.0000	167270.0000	16.9450	16.7270	0
13/12/2023	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 07-November-24			GOVI	982.7290	982.4200	982.7290	982.4200	0
13/12/2023	GOVI On 07-November-24	948.78	Call	GOVI	339490.0000	336400.0000	33.9490	33.6400	0
13/12/2023	GOVI On 07-November-24	948.78	Put	GOVI	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
13/12/2023	GOVI On 07-November-24	948.79	Call	GOVI	339390.0000	336300.0000	33.9390	33.6300	0
13/12/2023	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 07-November-24	948.80	Call	GOVI	339290.0000	336200.0000	33.9290	33.6200	0
13/12/2023	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GOVI On 06-February-25			GOVI	1003.4440	1003.0530	1003.4440	1,003.0530	0
13/12/2023	GOVI On 06-February-25	972.00	Call	GOVI	314440.0000	310530.0000	31.4440	31.0530	0
13/12/2023	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/12/2023	IGOV On 01-February-24			Index Future	346.5040	345.0040	346.5040	345.0040	606
13/12/2023	IGOV On 02-May-24			Index Future	354.2700	352.7330	354.2700	352.7330	16
13/12/2023	IGOV On 01-August-24			Index Future	362.1720	360.5620	362.1720	360.5620	0
13/12/2023	IGOV On 07-November-24			Index Future	370.7040	369.0240	370.7040	369.0240	0
13/12/2023	IGOV On 06-February-25			Index Future	378.5970	376.8530	378.5970	376.8530	0
13/12/2023	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/12/2023	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/12/2023	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/12/2023	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/12/2023	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/12/2023	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/12/2023	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/12/2023	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/12/2023	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/12/2023	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/12/2023	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/12/2023	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/12/2023	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/12/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.3900	8.3900	91.6100	91.6100	0
13/12/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
13/12/2023	JBAF On 21-February-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
13/12/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/12/2023	JBAF On 17-April-24			Jibar Tradeable Future	8.2800	8.2800	91.7200	91.7200	0
13/12/2023	JBAF On 15-May-24			Jibar Tradeable Future	8.2500	8.2500	91.7500	91.7500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.1300	8.1300	91.8700	91.8700	0
13/12/2023	JBAF On 18-September-24			Jibar Tradeable Future	7.9100	7.9100	92.0900	92.0900	0
13/12/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.6300	7.6300	92.3700	92.3700	0
13/12/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.5100	7.5100	92.4900	92.4900	0
13/12/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.4400	7.4400	92.5600	92.5600	0
13/12/2023	JBAF On 17-September-25			Jibar Tradeable Future	7.4100	7.4100	92.5900	92.5900	0
13/12/2023	R035 On 01-February-24			Bond Future	11.7402	11.7413	86.3893	86.3833	68,204
13/12/2023	R035 On 01-February-24	10.62	Call	Bond Future	52.6600	64.9200	0.0527	0.0649	400
13/12/2023	R035 On 01-February-24	10.62	Put	Bond Future	6349.2000	6367.4400	6.3492	6.3674	0
13/12/2023	R035 On 01-February-24	11.12	Call	Bond Future	331.5000	367.8300	0.3315	0.3678	400
13/12/2023	R035 On 01-February-24	11.12	Put	Bond Future	3737.7400	3780.0500	3.7377	3.7801	0
13/12/2023	R035 On 01-February-24	12.18	Call	Bond Future	2987.9800	3029.6600	2.9880	3.0297	0
13/12/2023	R035 On 01-February-24	12.18	Put	Bond Future	685.8700	733.5300	0.6859	0.7335	0
13/12/2023	R035 On 01-February-24	12.19	Call	Bond Future	3026.3000	3067.5300	3.0263	3.0675	0
13/12/2023	R035 On 01-February-24	12.19	Put	Bond Future	672.9000	720.1100	0.6729	0.7201	0
13/12/2023	R035 On 01-February-24	12.20	Call	Bond Future	3064.6800	3105.5500	3.0647	3.1056	0
13/12/2023	R035 On 01-February-24	12.20	Put	Bond Future	660.0500	706.9000	0.6601	0.7069	0
13/12/2023	R035 On 01-February-24	13.46	Call	Bond Future	8550.1100	8552.4300	8.5501	8.5524	0
13/12/2023	R035 On 01-February-24	13.46	Put	Bond Future	43.5600	51.8600	0.0436	0.0519	400
13/12/2023	R035 On 02-May-24			Bond Future	11.8419	11.8432	83.7923	83.7852	104,999
13/12/2023	R035 On 02-May-24	11.19	Call	Bond Future	1136.0100	1167.2200	1.1360	1.1672	0
13/12/2023	R035 On 02-May-24	11.19	Put	Bond Future	4656.1300	4694.3700	4.6561	4.6944	0
13/12/2023	R035 On 02-May-24	11.20	Call	Bond Future	1153.0600	1184.4000	1.1531	1.1844	0
13/12/2023	R035 On 02-May-24	11.20	Put	Bond Future	4617.6100	4655.9800	4.6176	4.6560	0
13/12/2023	R035 On 02-May-24	11.21	Call	Bond Future	1170.4400	1201.9300	1.1704	1.2019	0
13/12/2023	R035 On 02-May-24	11.21	Put	Bond Future	4579.4800	4618.0000	4.5795	4.6180	0
13/12/2023	R035 On 01-August-24			Bond Future	11.9494	11.9526	85.6412	85.6247	0
13/12/2023	R035 On 01-August-24	11.79	Call	Bond Future	2863.3600	2972.0000	2.8634	2.9720	0
13/12/2023	R035 On 01-August-24	11.79	Put	Bond Future	3689.2000	3814.3500	3.6892	3.8144	0
13/12/2023	R035 On 01-August-24	11.80	Call	Bond Future	2889.6900	2998.3300	2.8897	2.9983	0
13/12/2023	R035 On 01-August-24	11.80	Put	Bond Future	3663.3700	3788.5200	3.6634	3.7885	0
13/12/2023	R035 On 01-August-24	11.81	Call	Bond Future	2915.8600	3024.7700	2.9159	3.0248	0
13/12/2023	R035 On 01-August-24	11.81	Put	Bond Future	3637.4200	3762.8400	3.6374	3.7628	0
13/12/2023	R035 On 07-November-24			Bond Future	12.0871	12.0920	83.1194	83.0949	19,875

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R035 On 07-November-24	12.17	Call	Bond Future	3973.2900	3869.3500	3.9733	3.8694	0
13/12/2023	R035 On 07-November-24	12.17	Put	Bond Future	3557.4600	3477.9300	3.5575	3.4779	0
13/12/2023	R035 On 07-November-24	12.18	Call	Bond Future	4001.5100	3897.2600	4.0015	3.8973	0
13/12/2023	R035 On 07-November-24	12.18	Put	Bond Future	3535.7200	3455.8800	3.5357	3.4559	0
13/12/2023	R035 On 07-November-24	12.19	Call	Bond Future	4029.5100	3925.2600	4.0295	3.9253	0
13/12/2023	R035 On 07-November-24	12.19	Put	Bond Future	3513.8000	3433.9600	3.5138	3.4340	0
13/12/2023	R035 On 06-February-25			Bond Future	12.2372	12.2436	84.8650	84.8336	0
13/12/2023	R035 On 06-February-25	12.41	Call	Bond Future	4464.3600	4443.0200	4.4644	4.4430	0
13/12/2023	R035 On 06-February-25	12.41	Put	Bond Future	3620.5000	3630.5400	3.6205	3.6305	0
13/12/2023	R053 On 01-February-24			Bond Future	12.4695	12.4553	97.4872	97.5911	0
13/12/2023	R053 On 01-February-24	12.92	Call	Bond Future	4216.1900	4429.7200	4.2162	4.4297	0
13/12/2023	R053 On 01-February-24	12.92	Put	Bond Future	1025.8300	1135.4700	1.0258	1.1355	0
13/12/2023	R053 On 01-February-24	12.93	Call	Bond Future	4266.8300	4479.7500	4.2668	4.4798	0
13/12/2023	R053 On 01-February-24	12.93	Put	Bond Future	1007.9500	1116.9800	1.0080	1.1170	0
13/12/2023	R053 On 01-February-24	12.94	Call	Bond Future	4317.5500	4530.0800	4.3176	4.5301	0
13/12/2023	R053 On 01-February-24	12.94	Put	Bond Future	990.2400	1098.8800	0.9902	1.0989	0
13/12/2023	R053 On 02-May-24			Bond Future	12.5794	12.5648	93.7834	93.8886	5,189
13/12/2023	R053 On 02-May-24	13.02	Call	Bond Future	5665.7100	5901.4900	5.6657	5.9015	0
13/12/2023	R053 On 02-May-24	13.02	Put	Bond Future	2593.6700	2724.2400	2.5937	2.7242	0
13/12/2023	R053 On 02-May-24	13.03	Call	Bond Future	5710.5400	5946.1900	5.7105	5.9462	0
13/12/2023	R053 On 02-May-24	13.03	Put	Bond Future	2570.9800	2701.4200	2.5710	2.7014	0
13/12/2023	R053 On 02-May-24	13.04	Call	Bond Future	5755.4700	5990.7600	5.7555	5.9908	0
13/12/2023	R053 On 02-May-24	13.04	Put	Bond Future	2548.4900	2678.5700	2.5485	2.6786	0
13/12/2023	R053 On 01-August-24			Bond Future	12.6943	12.6806	95.8522	95.9491	0
13/12/2023	R053 On 01-August-24	13.13	Call	Bond Future	6553.6900	6812.1600	6.5537	6.8122	0
13/12/2023	R053 On 01-August-24	13.13	Put	Bond Future	3565.6800	3727.2500	3.5657	3.7273	0
13/12/2023	R053 On 01-August-24	13.14	Call	Bond Future	6596.3100	6854.6500	6.5963	6.8547	0
13/12/2023	R053 On 01-August-24	13.14	Put	Bond Future	3541.8400	3703.2800	3.5418	3.7033	0
13/12/2023	R053 On 01-August-24	13.15	Call	Bond Future	6638.7000	6897.2200	6.6387	6.8972	0
13/12/2023	R053 On 01-August-24	13.15	Put	Bond Future	3517.8700	3679.4900	3.5179	3.6795	0
13/12/2023	R053 On 07-November-24			Bond Future	12.8320	12.8189	92.2106	92.3013	0
13/12/2023	R053 On 07-November-24	12.79	Call	Bond Future	5369.5100	5740.2000	5.3695	5.7402	0
13/12/2023	R053 On 07-November-24	12.79	Put	Bond Future	5661.1200	5941.1600	5.6611	5.9412	0
13/12/2023	R053 On 07-November-24	12.80	Call	Bond Future	5406.6300	5777.4000	5.4066	5.7774	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R053 On 07-November-24	12.80	Put	Bond Future	5628.5900	5908.7100	5.6286	5.9087	0
13/12/2023	R053 On 07-November-24	12.81	Call	Bond Future	5443.8400	5814.7000	5.4438	5.8147	0
13/12/2023	R053 On 07-November-24	12.81	Put	Bond Future	5596.2400	5876.4500	5.5962	5.8765	0
13/12/2023	R053 On 06-February-25			Bond Future	12.9747	12.9622	94.1441	94.2295	0
13/12/2023	R053 On 06-February-25	12.94	Call	Bond Future	5811.4100	6203.2200	5.8114	6.2032	0
13/12/2023	R053 On 06-February-25	12.94	Put	Bond Future	6047.5600	6354.0500	6.0476	6.3541	0
13/12/2023	R186 On 01-February-24			Bond Future	8.8690	8.8951	105.3830	105.3165	75,389
13/12/2023	R186 On 01-February-24	9.50	Call	Bond Future	1717.7500	1675.7000	1.7178	1.6757	0
13/12/2023	R186 On 01-February-24	9.50	Put	Bond Future	122.6500	147.0900	0.1227	0.1471	0
13/12/2023	R186 On 01-February-24	9.51	Call	Bond Future	1739.7900	1697.2300	1.7398	1.6972	0
13/12/2023	R186 On 01-February-24	9.51	Put	Bond Future	119.6600	143.5900	0.1197	0.1436	0
13/12/2023	R186 On 01-February-24	9.52	Call	Bond Future	1761.8800	1718.8400	1.7619	1.7188	0
13/12/2023	R186 On 01-February-24	9.52	Put	Bond Future	116.7300	140.1800	0.1167	0.1402	0
13/12/2023	R186 On 02-May-24			Bond Future	8.8530	8.8823	107.7192	107.6502	10,568
13/12/2023	R186 On 02-May-24	7.99	Call	Bond Future	164.9500	172.6100	0.1650	0.1726	0
13/12/2023	R186 On 02-May-24	7.99	Put	Bond Future	2221.0100	2297.7500	2.2210	2.2978	0
13/12/2023	R186 On 02-May-24	8.00	Call	Bond Future	168.1900	176.8600	0.1682	0.1769	0
13/12/2023	R186 On 02-May-24	8.00	Put	Bond Future	2200.1300	2277.8800	2.2001	2.2779	0
13/12/2023	R186 On 02-May-24	8.01	Call	Bond Future	172.4800	181.1800	0.1725	0.1812	0
13/12/2023	R186 On 02-May-24	8.01	Put	Bond Future	2180.3000	2258.0800	2.1803	2.2581	0
13/12/2023	R186 On 02-May-24	9.73	Call	Bond Future	2338.6500	2321.5800	2.3387	2.3216	2,030
13/12/2023	R186 On 02-May-24	9.73	Put	Bond Future	300.7800	352.7900	0.3008	0.3528	0
13/12/2023	R186 On 02-May-24	10.40	Call	Bond Future	3688.5600	3647.7400	3.6886	3.6477	0
13/12/2023	R186 On 02-May-24	10.40	Put	Bond Future	128.0900	156.3500	0.1281	0.1564	2,030
13/12/2023	R186 On 01-August-24			Bond Future	8.8387	8.8770	104.7876	104.7054	0
13/12/2023	R186 On 01-August-24	8.68	Call	Bond Future	928.5000	901.4500	0.9285	0.9015	0
13/12/2023	R186 On 01-August-24	8.68	Put	Bond Future	1270.3700	1325.5800	1.2704	1.3256	0
13/12/2023	R186 On 01-August-24	8.69	Call	Bond Future	940.1300	912.5000	0.9401	0.9125	0
13/12/2023	R186 On 01-August-24	8.69	Put	Bond Future	1260.4200	1315.0500	1.2604	1.3151	0
13/12/2023	R186 On 01-August-24	8.70	Call	Bond Future	951.8300	923.9400	0.9518	0.9239	0
13/12/2023	R186 On 01-August-24	8.70	Put	Bond Future	1250.5400	1304.9100	1.2505	1.3049	0
13/12/2023	R186 On 07-November-24			Bond Future	8.8466	8.8954	107.2274	107.1337	44,540
13/12/2023	R186 On 07-November-24	9.13	Call	Bond Future	1524.8600	1525.5900	1.5249	1.5256	0
13/12/2023	R186 On 07-November-24	9.13	Put	Bond Future	981.4200	1075.8900	0.9814	1.0759	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R186 On 07-November-24	9.14	Call	Bond Future	1537.6600	1538.1200	1.5377	1.5381	0
13/12/2023	R186 On 07-November-24	9.14	Put	Bond Future	975.1100	1069.3100	0.9751	1.0693	0
13/12/2023	R186 On 07-November-24	9.15	Call	Bond Future	1550.4900	1550.6900	1.5505	1.5507	0
13/12/2023	R186 On 07-November-24	9.15	Put	Bond Future	968.8400	1062.7800	0.9688	1.0628	0
13/12/2023	R186 On 06-February-25			Bond Future	8.8973	8.9580	104.1657	104.0619	0
13/12/2023	R186 On 06-February-25	9.03	Call	Bond Future	1347.4600	1338.6600	1.3475	1.3387	0
13/12/2023	R186 On 06-February-25	9.03	Put	Bond Future	1120.8800	1215.8500	1.1209	1.2159	0
13/12/2023	R202 On 01-February-24			Bond Future	259.1517	258.3859	259.1517	258.3859	5,070
13/12/2023	R202 On 02-May-24			Bond Future	264.9597	264.1742	264.9597	264.1742	0
13/12/2023	R202 On 01-August-24			Bond Future	265.7681	264.9097	265.7681	264.9097	0
13/12/2023	R202 On 07-November-24			Bond Future	272.0264	271.1240	272.0264	271.1240	6
13/12/2023	R202 On 06-February-25			Bond Future	272.5726	271.6073	272.5726	271.6073	0
13/12/2023	R202 On 06-February-25	266.79	Call	Bond Future	5782.6100	4817.3100	5.7826	4.8173	0
13/12/2023	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	R209 On 01-February-24			Bond Future	11.8985	11.8841	66.3715	66.4384	14,285
13/12/2023	R209 On 01-February-24	12.12	Call	Bond Future	1906.2200	2034.0100	1.9062	2.0340	0
13/12/2023	R209 On 01-February-24	12.12	Put	Bond Future	883.3100	944.2400	0.8833	0.9442	0
13/12/2023	R209 On 01-February-24	12.13	Call	Bond Future	1935.7800	2063.5300	1.9358	2.0635	0
13/12/2023	R209 On 01-February-24	12.13	Put	Bond Future	867.2300	928.1200	0.8672	0.9281	0
13/12/2023	R209 On 01-February-24	12.14	Call	Bond Future	1965.5300	2093.2300	1.9655	2.0932	0
13/12/2023	R209 On 01-February-24	12.14	Put	Bond Future	851.4000	912.2400	0.8514	0.9122	0
13/12/2023	R209 On 02-May-24			Bond Future	11.9968	11.9822	64.6897	64.7574	0
13/12/2023	R209 On 02-May-24	11.17	Call	Bond Future	740.6300	820.7700	0.7406	0.8208	0
13/12/2023	R209 On 02-May-24	11.17	Put	Bond Future	4707.1000	4719.6300	4.7071	4.7196	0
13/12/2023	R209 On 02-May-24	11.18	Call	Bond Future	753.1300	833.7400	0.7531	0.8337	0
13/12/2023	R209 On 02-May-24	11.18	Put	Bond Future	4669.6400	4682.6400	4.6696	4.6826	0
13/12/2023	R209 On 02-May-24	11.19	Call	Bond Future	765.7700	846.9700	0.7658	0.8470	0
13/12/2023	R209 On 02-May-24	11.19	Put	Bond Future	4632.3800	4645.9700	4.6324	4.6460	0
13/12/2023	R209 On 01-August-24			Bond Future	12.1009	12.0872	66.1169	66.1788	0
13/12/2023	R209 On 01-August-24	11.78	Call	Bond Future	2204.3700	2267.0600	2.2044	2.2671	0
13/12/2023	R209 On 01-August-24	11.78	Put	Bond Future	3682.5800	3683.3700	3.6826	3.6834	0
13/12/2023	R209 On 01-August-24	11.79	Call	Bond Future	2225.5400	2288.4300	2.2255	2.2884	0
13/12/2023	R209 On 01-August-24	11.79	Put	Bond Future	3656.9800	3657.9700	3.6570	3.6580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R209 On 01-August-24	11.80	Call	Bond Future	2247.0200	2310.1100	2.2470	2.3101	0
13/12/2023	R209 On 01-August-24	11.80	Put	Bond Future	3631.7300	3632.9200	3.6317	3.6329	0
13/12/2023	R209 On 07-November-24			Bond Future	12.2273	12.2145	64.4993	64.5566	5,237
13/12/2023	R209 On 07-November-24	12.21	Call	Bond Future	3236.5900	3423.0500	3.2366	3.4231	0
13/12/2023	R209 On 07-November-24	12.21	Put	Bond Future	3313.9400	3443.0500	3.3139	3.4431	0
13/12/2023	R209 On 07-November-24	12.22	Call	Bond Future	3260.3400	3446.8800	3.2603	3.4469	0
13/12/2023	R209 On 07-November-24	12.22	Put	Bond Future	3293.0600	3422.2500	3.2931	3.4223	0
13/12/2023	R209 On 07-November-24	12.23	Call	Bond Future	3283.9200	3470.7700	3.2839	3.4708	0
13/12/2023	R209 On 07-November-24	12.23	Put	Bond Future	3272.0600	3401.5600	3.2721	3.4016	0
13/12/2023	R209 On 06-February-25			Bond Future	12.3608	12.3486	65.8534	65.9070	0
13/12/2023	R209 On 06-February-25	12.44	Call	Bond Future	3771.2400	3877.6800	3.7712	3.8777	0
13/12/2023	R209 On 06-February-25	12.44	Put	Bond Future	3425.7700	3478.6100	3.4258	3.4786	0
13/12/2023	R210 On 01-February-24			Bond Future	233.8127	233.7037	233.8127	233.7037	677
13/12/2023	R210 On 02-May-24			Bond Future	235.7920	235.6626	235.7920	235.6626	0
13/12/2023	R210 On 01-August-24			Bond Future	241.0512	240.8929	241.0512	240.8929	0
13/12/2023	R210 On 07-November-24			Bond Future	243.3798	243.1790	243.3798	243.1790	60
13/12/2023	R210 On 06-February-25			Bond Future	248.5566	248.3329	248.5566	248.3329	0
13/12/2023	R210 On 06-February-25	239.61	Call	Bond Future	8946.5700	8722.8500	8.9466	8.7229	0
13/12/2023	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/12/2023	R213 On 01-February-24			Bond Future	10.6103	10.6316	85.4366	85.3445	29,831
13/12/2023	R213 On 01-February-24	11.70	Call	Bond Future	4683.2100	4613.7900	4.6832	4.6138	0
13/12/2023	R213 On 01-February-24	11.70	Put	Bond Future	138.1700	160.8700	0.1382	0.1609	0
13/12/2023	R213 On 01-February-24	11.71	Call	Bond Future	4720.7500	4650.8000	4.7208	4.6508	0
13/12/2023	R213 On 01-February-24	11.71	Put	Bond Future	135.4800	157.6500	0.1355	0.1577	0
13/12/2023	R213 On 01-February-24	11.72	Call	Bond Future	4758.3200	4687.7900	4.7583	4.6878	0
13/12/2023	R213 On 01-February-24	11.72	Put	Bond Future	132.8500	154.4400	0.1329	0.1544	0
13/12/2023	R213 On 02-May-24			Bond Future	10.6834	10.7060	83.7717	83.6766	0
13/12/2023	R213 On 02-May-24	10.28	Call	Bond Future	1232.9600	1213.8300	1.2330	1.2138	0
13/12/2023	R213 On 02-May-24	10.28	Put	Bond Future	2955.2500	3031.1700	2.9553	3.0312	0
13/12/2023	R213 On 02-May-24	10.29	Call	Bond Future	1249.2800	1229.8900	1.2493	1.2299	0
13/12/2023	R213 On 02-May-24	10.29	Put	Bond Future	2928.3400	3004.0000	2.9283	3.0040	0
13/12/2023	R213 On 02-May-24	10.30	Call	Bond Future	1265.9400	1246.0800	1.2659	1.2461	0
13/12/2023	R213 On 02-May-24	10.30	Put	Bond Future	2901.7900	2976.9800	2.9018	2.9770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R213 On 01-August-24			Bond Future	10.7621	10.7880	85.6203	85.5139	0
13/12/2023	R213 On 01-August-24	10.86	Call	Bond Future	2744.5000	2706.4300	2.7445	2.7064	0
13/12/2023	R213 On 01-August-24	10.86	Put	Bond Future	2343.8200	2412.1800	2.3438	2.4122	0
13/12/2023	R213 On 01-August-24	10.87	Call	Bond Future	2767.5200	2729.1700	2.7675	2.7292	0
13/12/2023	R213 On 01-August-24	10.87	Put	Bond Future	2326.0700	2394.1500	2.3261	2.3942	0
13/12/2023	R213 On 01-August-24	10.88	Call	Bond Future	2790.6200	2752.0000	2.7906	2.7520	0
13/12/2023	R213 On 01-August-24	10.88	Put	Bond Future	2308.4300	2376.2400	2.3084	2.3762	0
13/12/2023	R213 On 07-November-24			Bond Future	10.8732	10.9026	84.0528	83.9363	16,191
13/12/2023	R213 On 07-November-24	11.21	Call	Bond Future	3538.5200	3483.0300	3.5385	3.4830	0
13/12/2023	R213 On 07-November-24	11.21	Put	Bond Future	2212.9400	2273.9200	2.2129	2.2739	0
13/12/2023	R213 On 07-November-24	11.22	Call	Bond Future	3562.7700	3507.3200	3.5628	3.5073	0
13/12/2023	R213 On 07-November-24	11.22	Put	Bond Future	2198.2300	2259.2500	2.1982	2.2593	0
13/12/2023	R213 On 07-November-24	11.23	Call	Bond Future	3587.0700	3531.3700	3.5871	3.5314	0
13/12/2023	R213 On 07-November-24	11.23	Put	Bond Future	2183.6000	2244.3700	2.1836	2.2444	0
13/12/2023	R213 On 06-February-25			Bond Future	11.0028	11.0354	85.8195	85.6941	0
13/12/2023	R213 On 06-February-25	11.35	Call	Bond Future	3805.0300	3706.8000	3.8050	3.7068	0
13/12/2023	R213 On 06-February-25	11.35	Put	Bond Future	2482.1100	2509.3000	2.4821	2.5093	0
13/12/2023	R214 On 01-February-24			Bond Future	12.3388	12.3297	61.6604	61.7032	10,900
13/12/2023	R214 On 01-February-24	12.14	Call	Bond Future	930.2100	1040.7300	0.9302	1.0407	0
13/12/2023	R214 On 01-February-24	12.14	Put	Bond Future	1876.6400	1944.4300	1.8766	1.9444	0
13/12/2023	R214 On 01-February-24	12.15	Call	Bond Future	950.2200	1061.2900	0.9502	1.0613	0
13/12/2023	R214 On 01-February-24	12.15	Put	Bond Future	1848.4700	1916.8100	1.8485	1.9168	0
13/12/2023	R214 On 01-February-24	12.16	Call	Bond Future	970.4800	1082.1700	0.9705	1.0822	0
13/12/2023	R214 On 01-February-24	12.16	Put	Bond Future	1820.6000	1889.5600	1.8206	1.8896	0
13/12/2023	R214 On 02-May-24			Bond Future	12.4387	12.4295	59.7227	59.7657	10,172
13/12/2023	R214 On 02-May-24	11.46	Call	Bond Future	593.6900	659.7900	0.5937	0.6598	0
13/12/2023	R214 On 02-May-24	11.46	Put	Bond Future	5427.4200	5450.4900	5.4274	5.4505	0
13/12/2023	R214 On 02-May-24	11.47	Call	Bond Future	603.2400	671.1700	0.6032	0.6712	0
13/12/2023	R214 On 02-May-24	11.47	Put	Bond Future	5384.5300	5409.4300	5.3845	5.4094	0
13/12/2023	R214 On 02-May-24	11.48	Call	Bond Future	613.0100	682.6900	0.6130	0.6827	0
13/12/2023	R214 On 02-May-24	11.48	Put	Bond Future	5341.9200	5368.5700	5.3419	5.3686	0
13/12/2023	R214 On 02-May-24	12.12	Call	Bond Future	1608.7200	1723.3300	1.6087	1.7233	10,000
13/12/2023	R214 On 02-May-24	12.12	Put	Bond Future	3118.5000	3190.0800	3.1185	3.1901	0
13/12/2023	R214 On 02-May-24	12.14	Call	Bond Future	1650.1500	1765.5300	1.6502	1.7655	7,110

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R214 On 02-May-24	12.14	Put	Bond Future	3063.4200	3135.7700	3.0634	3.1358	0
13/12/2023	R214 On 02-May-24	12.87	Call	Bond Future	3509.5700	3632.5400	3.5096	3.6325	0
13/12/2023	R214 On 02-May-24	12.87	Put	Bond Future	1558.9000	1638.8400	1.5589	1.6388	17,110
13/12/2023	R214 On 02-May-24	13.52	Call	Bond Future	5541.7800	5646.0700	5.5418	5.6461	0
13/12/2023	R214 On 02-May-24	13.52	Put	Bond Future	838.6700	899.9300	0.8387	0.8999	17,110
13/12/2023	R214 On 01-August-24			Bond Future	12.5431	12.5349	61.0405	61.0778	0
13/12/2023	R214 On 01-August-24	12.16	Call	Bond Future	2134.3400	2260.6500	2.1343	2.2607	0
13/12/2023	R214 On 01-August-24	12.16	Put	Bond Future	3931.6900	4020.6400	3.9317	4.0206	0
13/12/2023	R214 On 01-August-24	12.17	Call	Bond Future	2155.1700	2281.7100	2.1552	2.2817	0
13/12/2023	R214 On 01-August-24	12.17	Put	Bond Future	3904.5200	3993.7000	3.9045	3.9937	0
13/12/2023	R214 On 01-August-24	12.18	Call	Bond Future	2175.9100	2303.0500	2.1759	2.3031	0
13/12/2023	R214 On 01-August-24	12.18	Put	Bond Future	3877.3200	3967.1000	3.8773	3.9671	0
13/12/2023	R214 On 07-November-24			Bond Future	12.6724	12.6651	59.1543	59.1871	0
13/12/2023	R214 On 07-November-24	12.60	Call	Bond Future	3193.0000	3430.1800	3.1930	3.4302	0
13/12/2023	R214 On 07-November-24	12.60	Put	Bond Future	3520.8700	3725.2000	3.5209	3.7252	0
13/12/2023	R214 On 07-November-24	12.61	Call	Bond Future	3216.4900	3453.9200	3.2165	3.4539	0
13/12/2023	R214 On 07-November-24	12.61	Put	Bond Future	3498.8900	3703.4700	3.4989	3.7035	0
13/12/2023	R214 On 07-November-24	12.62	Call	Bond Future	3240.0500	3477.7300	3.2401	3.4777	0
13/12/2023	R214 On 07-November-24	12.62	Put	Bond Future	3477.0200	3681.8500	3.4770	3.6819	0
13/12/2023	R214 On 06-February-25			Bond Future	12.8096	12.8030	60.3964	60.4254	0
13/12/2023	R214 On 06-February-25	12.71	Call	Bond Future	3434.8300	3714.3100	3.4348	3.7143	0
13/12/2023	R214 On 06-February-25	12.71	Put	Bond Future	3879.0300	4129.5400	3.8790	4.1295	0
13/12/2023	R248 On 01-February-24			Bond Future	12.4768	12.4627	75.5827	75.6632	246,225
13/12/2023	R248 On 01-February-24	11.50	Call	Bond Future	109.1300	153.7000	0.1091	0.1537	0
13/12/2023	R248 On 01-February-24	11.50	Put	Bond Future	6066.1300	6030.2400	6.0661	6.0302	0
13/12/2023	R248 On 01-February-24	12.14	Call	Bond Future	828.7300	965.6400	0.8287	0.9656	0
13/12/2023	R248 On 01-February-24	12.14	Put	Bond Future	2789.6100	2846.0600	2.7896	2.8461	0
13/12/2023	R248 On 01-February-24	12.15	Call	Bond Future	848.8100	986.9400	0.8488	0.9869	0
13/12/2023	R248 On 01-February-24	12.15	Put	Bond Future	2750.1200	2807.7900	2.7501	2.8078	0
13/12/2023	R248 On 01-February-24	12.16	Call	Bond Future	869.1900	1008.5200	0.8692	1.0085	0
13/12/2023	R248 On 01-February-24	12.16	Put	Bond Future	2711.0100	2769.8800	2.7110	2.7699	0
13/12/2023	R248 On 01-February-24	12.30	Call	Bond Future	1186.9000	1340.8100	1.1869	1.3408	0
13/12/2023	R248 On 01-February-24	12.30	Put	Bond Future	2204.7100	2278.1600	2.2047	2.2782	0
13/12/2023	R248 On 01-February-24	13.10	Call	Bond Future	3957.1200	4111.4300	3.9571	4.1114	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R248 On 01-February-24	13.10	Put	Bond Future	564.4600	638.3100	0.5645	0.6383	0
13/12/2023	R248 On 01-February-24	13.37	Call	Bond Future	5114.0100	5252.6200	5.1140	5.2526	0
13/12/2023	R248 On 01-February-24	13.37	Put	Bond Future	339.4300	397.5800	0.3394	0.3976	0
13/12/2023	R248 On 01-February-24	13.90	Call	Bond Future	7465.1400	7576.9000	7.4651	7.5769	0
13/12/2023	R248 On 01-February-24	13.90	Put	Bond Future	120.2200	151.5200	0.1202	0.1515	0
13/12/2023	R248 On 02-May-24			Bond Future	12.5822	12.5676	72.8097	72.8911	13,880
13/12/2023	R248 On 02-May-24	11.40	Call	Bond Future	533.7500	604.2600	0.5338	0.6043	0
13/12/2023	R248 On 02-May-24	11.40	Put	Bond Future	7740.4500	7729.5100	7.7405	7.7295	0
13/12/2023	R248 On 02-May-24	11.46	Call	Bond Future	591.2800	674.5400	0.5913	0.6745	0
13/12/2023	R248 On 02-May-24	11.46	Put	Bond Future	7402.0000	7403.8100	7.4020	7.4038	0
13/12/2023	R248 On 02-May-24	11.47	Call	Bond Future	601.2900	686.7700	0.6013	0.6868	0
13/12/2023	R248 On 02-May-24	11.47	Put	Bond Future	7346.3500	7350.3800	7.3464	7.3504	0
13/12/2023	R248 On 02-May-24	11.48	Call	Bond Future	611.5400	699.1500	0.6115	0.6992	0
13/12/2023	R248 On 02-May-24	11.48	Put	Bond Future	7291.0400	7297.2000	7.2910	7.2972	0
13/12/2023	R248 On 02-May-24	12.40	Call	Bond Future	2396.5900	2566.8300	2.3966	2.5668	0
13/12/2023	R248 On 02-May-24	12.40	Put	Bond Future	3429.9100	3518.7000	3.4299	3.5187	0
13/12/2023	R248 On 02-May-24	13.16	Call	Bond Future	4851.9300	5026.9800	4.8519	5.0270	0
13/12/2023	R248 On 02-May-24	13.16	Put	Bond Future	1741.7800	1835.3800	1.7418	1.8354	0
13/12/2023	R248 On 01-August-24			Bond Future	12.6923	12.6787	74.4161	74.4913	13,000
13/12/2023	R248 On 01-August-24	12.30	Call	Bond Future	2589.8400	2766.5700	2.5898	2.7666	0
13/12/2023	R248 On 01-August-24	12.30	Put	Bond Future	4812.4900	4914.0700	4.8125	4.9141	0
13/12/2023	R248 On 01-August-24	12.31	Call	Bond Future	2615.0300	2792.3500	2.6150	2.7924	0
13/12/2023	R248 On 01-August-24	12.31	Put	Bond Future	4779.5000	4881.6700	4.7795	4.8817	0
13/12/2023	R248 On 01-August-24	12.32	Call	Bond Future	2640.1000	2818.2400	2.6401	2.8182	0
13/12/2023	R248 On 01-August-24	12.32	Put	Bond Future	4746.4700	4849.4600	4.7465	4.8495	0
13/12/2023	R248 On 07-November-24			Bond Future	12.8281	12.8151	71.6962	71.7665	0
13/12/2023	R248 On 07-November-24	12.78	Call	Bond Future	4190.5400	4372.8200	4.1905	4.3728	0
13/12/2023	R248 On 07-November-24	12.78	Put	Bond Future	4451.7500	4563.7400	4.4518	4.5637	0
13/12/2023	R248 On 07-November-24	12.79	Call	Bond Future	4219.1800	4401.5700	4.2192	4.4016	0
13/12/2023	R248 On 07-November-24	12.79	Put	Bond Future	4425.9600	4538.0600	4.4260	4.5381	0
13/12/2023	R248 On 07-November-24	12.80	Call	Bond Future	4247.8900	4430.6500	4.2479	4.4307	0
13/12/2023	R248 On 07-November-24	12.80	Put	Bond Future	4400.3200	4512.7900	4.4003	4.5128	0
13/12/2023	R248 On 06-February-25			Bond Future	12.9722	12.9597	73.2010	73.2673	0
13/12/2023	R248 On 06-February-25	12.71	Call	Bond Future	3945.5400	4116.2200	3.9455	4.1162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2023	R248 On 06-February-25	12.71	Put	Bond Future	5360.8900	5465.2900	5.3609	5.4653	0
13/12/2023	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/12/2023	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0