



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/05/2023 TO: 11/05/2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	2025 On 03-August-23			Bond Future	169.38	170.3049	169.3754	170.3049	6,280.00
11/05/2023	2025 On 02-November-23			Bond Future	173.10	174.0515	173.1011	174.0515	0.00
11/05/2023	2025 On 01-February-24			Bond Future	175.12	176.0925	175.1245	176.0925	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2025 On 02-May-24			Bond Future	179.10	180.0901	179.1002	180.0901	0.00
11/05/2023	2025 On 01-August-24			Bond Future	180.99	181.9953	180.9918	181.9953	0.00
11/05/2023	2029 On 03-August-23			Bond Future	124.57	124.5224	124.5716	124.5224	1,976.00
11/05/2023	2029 On 02-November-23			Bond Future	125.97	125.9155	125.9665	125.9155	0.00
11/05/2023	2029 On 01-February-24			Bond Future	128.76	128.7061	128.7583	128.7061	0.00
11/05/2023	2029 On 02-May-24			Bond Future	130.30	130.2424	130.2992	130.2424	0.00
11/05/2023	2029 On 01-August-24			Bond Future	133.03	132.9694	133.0280	132.9694	0.00
11/05/2023	2030 On 03-August-23			Bond Future	11.03	88.1738	86.4198	88.1738	97,783.00
11/05/2023	2030 On 03-August-23	11.36	Call	Bond Future	2378	4	2	4	0.00
11/05/2023	2030 On 03-August-23	12.59	Call	Bond Future	6320	8	6	8	0.00
11/05/2023	2030 On 03-August-23	10.40	Call	Bond Future	521	1	1	1	1,012.00
11/05/2023	2030 On 03-August-23	10.65	Call	Bond Future	851	2	1	2	350.00
11/05/2023	2030 On 03-August-23	11.34	Call	Bond Future	2324	4	2	4	0.00
11/05/2023	2030 On 03-August-23	11.35	Call	Bond Future	2351	4	2	4	0.00
11/05/2023	2030 On 03-August-23	12.89	Call	Bond Future	7372	9	7	9	0.00
11/05/2023	2030 On 03-August-23	12.89	Put	Bond Future	74	0	0	0	350.00
11/05/2023	2030 On 03-August-23	11.36	Put	Bond Future	1008	1	1	1	0.00
11/05/2023	2030 On 03-August-23	11.34	Put	Bond Future	1035	1	1	1	0.00
11/05/2023	2030 On 03-August-23	10.65	Put	Bond Future	2423	1	2	1	0.00
11/05/2023	2030 On 03-August-23	12.59	Put	Bond Future	141	0	0	0	1,012.00
11/05/2023	2030 On 03-August-23	10.40	Put	Bond Future	3160	2	3	2	0.00
11/05/2023	2030 On 03-August-23	11.35	Put	Bond Future	1022	1	1	1	0.00
11/05/2023	2030 On 02-November-23			Bond Future	11.14	90.0930	88.3007	90.0930	116.00
11/05/2023	2030 On 02-November-23	11.57	Call	Bond Future	3292	5	3	5	0.00
11/05/2023	2030 On 02-November-23	9.89	Call	Bond Future	441	1	0	1	500.00
11/05/2023	2030 On 02-November-23	10.82	Call	Bond Future	1621	2	2	2	0.00
11/05/2023	2030 On 02-November-23	10.81	Call	Bond Future	1603	2	2	2	0.00
11/05/2023	2030 On 02-November-23	11.43	Call	Bond Future	2939	4	3	4	0.00
11/05/2023	2030 On 02-November-23	10.07	Call	Bond Future	590	1	1	1	800.00
11/05/2023	2030 On 02-November-23	10.39	Call	Bond Future	946	2	1	2	500.00
11/05/2023	2030 On 02-November-23	10.80	Call	Bond Future	1585	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2030 On 02-November-23	9.57	Call	Bond Future	255	1	0	1	800.00
11/05/2023	2030 On 02-November-23	9.57	Put	Bond Future	6841	5	7	5	0.00
11/05/2023	2030 On 02-November-23	10.80	Put	Bond Future	2945	2	3	2	0.00
11/05/2023	2030 On 02-November-23	10.07	Put	Bond Future	5006	4	5	4	0.00
11/05/2023	2030 On 02-November-23	11.43	Put	Bond Future	1767	1	2	1	500.00
11/05/2023	2030 On 02-November-23	10.81	Put	Bond Future	2923	2	3	2	0.00
11/05/2023	2030 On 02-November-23	10.82	Put	Bond Future	2900	2	3	2	0.00
11/05/2023	2030 On 02-November-23	10.39	Put	Bond Future	4006	3	4	3	0.00
11/05/2023	2030 On 02-November-23	9.89	Put	Bond Future	5631	4	6	4	0.00
11/05/2023	2030 On 02-November-23	11.57	Put	Bond Future	1569	1	2	1	800.00
11/05/2023	2030 On 01-February-24			Bond Future	11.25	88.0633	86.2317	88.0633	0.00
11/05/2023	2030 On 01-February-24	11.86	Call	Bond Future	4137	5	4	5	0.00
11/05/2023	2030 On 01-February-24	12.10	Call	Bond Future	4761	6	5	6	0.00
11/05/2023	2030 On 01-February-24	11.31	Call	Bond Future	2835	4	3	4	0.00
11/05/2023	2030 On 01-February-24	11.35	Call	Bond Future	2923	4	3	4	0.00
11/05/2023	2030 On 01-February-24	11.36	Call	Bond Future	2945	4	3	4	0.00
11/05/2023	2030 On 01-February-24	10.07	Call	Bond Future	817	1	1	1	400.00
11/05/2023	2030 On 01-February-24	9.57	Call	Bond Future	418	1	0	1	400.00
11/05/2023	2030 On 01-February-24	9.89	Call	Bond Future	647	1	1	1	500.00
11/05/2023	2030 On 01-February-24	10.39	Call	Bond Future	1197	2	1	2	500.00
11/05/2023	2030 On 01-February-24	11.37	Call	Bond Future	2967	4	3	4	0.00
11/05/2023	2030 On 01-February-24	9.93	Call	Bond Future	682	1	1	1	1,360.00
11/05/2023	2030 On 01-February-24	9.93	Put	Bond Future	6027	5	6	5	0.00
11/05/2023	2030 On 01-February-24	9.57	Put	Bond Future	7287	6	7	6	0.00
11/05/2023	2030 On 01-February-24	9.89	Put	Bond Future	6159	5	6	5	0.00
11/05/2023	2030 On 01-February-24	11.37	Put	Bond Future	2517	2	3	2	0.00
11/05/2023	2030 On 01-February-24	11.86	Put	Bond Future	1822	1	2	1	500.00
11/05/2023	2030 On 01-February-24	12.10	Put	Bond Future	1550	1	2	1	400.00
11/05/2023	2030 On 01-February-24	10.39	Put	Bond Future	4638	3	5	3	0.00
11/05/2023	2030 On 01-February-24	10.07	Put	Bond Future	5577	4	6	4	0.00
11/05/2023	2030 On 01-February-24	11.36	Put	Bond Future	2534	2	3	2	0.00
11/05/2023	2030 On 01-February-24	11.35	Put	Bond Future	2550	2	3	2	0.00
11/05/2023	2030 On 01-February-24	11.31	Put	Bond Future	2617	2	3	2	1,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2030 On 02-May-24			Bond Future	11.37	90.0433	88.1705	90.0433	0.00
11/05/2023	2030 On 02-May-24	9.83	Call	Bond Future	660	1	1	1	0.00
11/05/2023	2030 On 02-May-24	10.16	Call	Bond Future	970	2	1	2	1,000.00
11/05/2023	2030 On 02-May-24	11.94	Call	Bond Future	4202	5	4	5	0.00
11/05/2023	2030 On 02-May-24	9.66	Call	Bond Future	534	1	1	1	1,000.00
11/05/2023	2030 On 02-May-24	9.81	Call	Bond Future	644	1	1	1	0.00
11/05/2023	2030 On 02-May-24	9.82	Call	Bond Future	652	1	1	1	0.00
11/05/2023	2030 On 02-May-24	9.82	Put	Bond Future	6753	5	7	5	0.00
11/05/2023	2030 On 02-May-24	9.81	Put	Bond Future	6786	5	7	5	0.00
11/05/2023	2030 On 02-May-24	9.66	Put	Bond Future	7292	6	7	6	0.00
11/05/2023	2030 On 02-May-24	11.94	Put	Bond Future	2108	1	2	1	1,000.00
11/05/2023	2030 On 02-May-24	10.16	Put	Bond Future	5692	4	6	4	0.00
11/05/2023	2030 On 02-May-24	9.83	Put	Bond Future	6720	5	7	5	0.00
11/05/2023	2030 On 01-August-24			Bond Future	11.55	87.8993	85.9881	87.8993	0.00
11/05/2023	2030 On 01-August-24	10.39	Call	Bond Future	1314	2	1	2	0.00
11/05/2023	2030 On 01-August-24	10.37	Call	Bond Future	1290	2	1	2	0.00
11/05/2023	2030 On 01-August-24	10.38	Call	Bond Future	1302	2	1	2	0.00
11/05/2023	2030 On 01-August-24	10.38	Put	Bond Future	5676	4	6	4	0.00
11/05/2023	2030 On 01-August-24	10.37	Put	Bond Future	5703	4	6	4	0.00
11/05/2023	2030 On 01-August-24	10.39	Put	Bond Future	5650	4	6	4	0.00
11/05/2023	2032 On 03-August-23			Bond Future	11.70	86.2885	84.4423	86.2885	113,648.00
11/05/2023	2032 On 03-August-23	11.45	Call	Bond Future	1312	2	1	2	0.00
11/05/2023	2032 On 03-August-23	11.75	Call	Bond Future	2008	3	2	3	0.00
11/05/2023	2032 On 03-August-23	11.76	Call	Bond Future	2034	3	2	3	0.00
11/05/2023	2032 On 03-August-23	9.60	Call	Bond Future	7	0	0	0	1,500.00
11/05/2023	2032 On 03-August-23	10.30	Call	Bond Future	90	0	0	0	7,500.00
11/05/2023	2032 On 03-August-23	11.77	Call	Bond Future	2059	3	2	3	0.00
11/05/2023	2032 On 03-August-23	11.55	Call	Bond Future	1527	3	2	3	0.00
11/05/2023	2032 On 03-August-23	11.90	Call	Bond Future	2410	4	2	4	5,000.00
11/05/2023	2032 On 03-August-23	11.90	Put	Bond Future	1493	1	1	1	0.00
11/05/2023	2032 On 03-August-23	11.55	Put	Bond Future	2243	1	2	1	7,500.00
11/05/2023	2032 On 03-August-23	11.77	Put	Bond Future	1744	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2032 On 03-August-23	10.30	Put	Bond Future	7006	5	7	5	0.00
11/05/2023	2032 On 03-August-23	9.60	Put	Bond Future	10665	9	11	9	0.00
11/05/2023	2032 On 03-August-23	11.76	Put	Bond Future	1765	1	2	1	0.00
11/05/2023	2032 On 03-August-23	11.75	Put	Bond Future	1785	1	2	1	0.00
11/05/2023	2032 On 03-August-23	11.45	Put	Bond Future	2503	2	3	2	7,500.00
11/05/2023	2032 On 02-November-23			Bond Future	11.83	84.0039	82.1172	84.0039	64,382.00
11/05/2023	2032 On 02-November-23	12.26	Call	Bond Future	3872	5	4	5	0.00
11/05/2023	2032 On 02-November-23	11.09	Call	Bond Future	1209	2	1	2	500.00
11/05/2023	2032 On 02-November-23	11.22	Call	Bond Future	1424	2	1	2	0.00
11/05/2023	2032 On 02-November-23	11.23	Call	Bond Future	1441	2	1	2	0.00
11/05/2023	2032 On 02-November-23	11.24	Call	Bond Future	1459	2	1	2	0.00
11/05/2023	2032 On 02-November-23	10.59	Call	Bond Future	584	1	1	1	500.00
11/05/2023	2032 On 02-November-23	11.90	Call	Bond Future	2895	4	3	4	0.00
11/05/2023	2032 On 02-November-23	11.90	Put	Bond Future	2563	2	3	2	0.00
11/05/2023	2032 On 02-November-23	11.09	Put	Bond Future	4668	3	5	3	0.00
11/05/2023	2032 On 02-November-23	10.59	Put	Bond Future	6500	5	7	5	0.00
11/05/2023	2032 On 02-November-23	11.24	Put	Bond Future	4199	3	4	3	0.00
11/05/2023	2032 On 02-November-23	11.23	Put	Bond Future	4229	3	4	3	0.00
11/05/2023	2032 On 02-November-23	11.22	Put	Bond Future	4260	3	4	3	0.00
11/05/2023	2032 On 02-November-23	12.26	Put	Bond Future	1927	1	2	1	500.00
11/05/2023	2032 On 01-February-24			Bond Future	11.96	85.8463	83.9183	85.8463	0.00
11/05/2023	2032 On 01-February-24	11.85	Call	Bond Future	3021	4	3	4	0.00
11/05/2023	2032 On 01-February-24	10.76	Call	Bond Future	1041	2	1	2	1,200.00
11/05/2023	2032 On 01-February-24	12.62	Call	Bond Future	5046	6	5	6	0.00
11/05/2023	2032 On 01-February-24	12.73	Call	Bond Future	5365	7	5	7	0.00
11/05/2023	2032 On 01-February-24	11.09	Call	Bond Future	1509	2	2	2	500.00
11/05/2023	2032 On 01-February-24	11.83	Call	Bond Future	2974	4	3	4	0.00
11/05/2023	2032 On 01-February-24	11.84	Call	Bond Future	2998	4	3	4	0.00
11/05/2023	2032 On 01-February-24	10.59	Call	Bond Future	845	1	1	1	500.00
11/05/2023	2032 On 01-February-24	10.01	Call	Bond Future	383	1	0	1	1,200.00
11/05/2023	2032 On 01-February-24	10.01	Put	Bond Future	9703	8	10	8	0.00
11/05/2023	2032 On 01-February-24	11.84	Put	Bond Future	3519	3	4	3	0.00
11/05/2023	2032 On 01-February-24	11.83	Put	Bond Future	3540	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2032 On 01-February-24	11.09	Put	Bond Future	5495	4	5	4	0.00
11/05/2023	2032 On 01-February-24	12.73	Put	Bond Future	2011	1	2	1	500.00
11/05/2023	2032 On 01-February-24	12.62	Put	Bond Future	2158	2	2	2	1,200.00
11/05/2023	2032 On 01-February-24	10.59	Put	Bond Future	7248	6	7	6	0.00
11/05/2023	2032 On 01-February-24	10.76	Put	Bond Future	6612	5	7	5	0.00
11/05/2023	2032 On 01-February-24	11.85	Put	Bond Future	3497	3	3	3	0.00
11/05/2023	2032 On 02-May-24			Bond Future	12.08	83.6137	81.6424	83.6137	0.00
11/05/2023	2032 On 02-May-24	11.09	Call	Bond Future	1400	2	1	2	500.00
11/05/2023	2032 On 02-May-24	10.59	Call	Bond Future	794	1	1	1	500.00
11/05/2023	2032 On 02-May-24	10.54	Call	Bond Future	747	1	1	1	0.00
11/05/2023	2032 On 02-May-24	10.55	Call	Bond Future	756	1	1	1	0.00
11/05/2023	2032 On 02-May-24	12.90	Call	Bond Future	5508	7	6	7	0.00
11/05/2023	2032 On 02-May-24	13.18	Call	Bond Future	6328	8	6	8	0.00
11/05/2023	2032 On 02-May-24	10.56	Call	Bond Future	766	1	1	1	0.00
11/05/2023	2032 On 02-May-24	10.36	Call	Bond Future	595	1	1	1	1,000.00
11/05/2023	2032 On 02-May-24	10.86	Call	Bond Future	1088	2	1	2	1,000.00
11/05/2023	2032 On 02-May-24	10.86	Put	Bond Future	6653	5	7	5	0.00
11/05/2023	2032 On 02-May-24	10.36	Put	Bond Future	8574	7	9	7	0.00
11/05/2023	2032 On 02-May-24	10.56	Put	Bond Future	7769	6	8	6	0.00
11/05/2023	2032 On 02-May-24	13.18	Put	Bond Future	1741	1	2	1	500.00
11/05/2023	2032 On 02-May-24	10.55	Put	Bond Future	7808	6	8	6	0.00
11/05/2023	2032 On 02-May-24	10.54	Put	Bond Future	7847	6	8	6	0.00
11/05/2023	2032 On 02-May-24	10.59	Put	Bond Future	7652	6	8	6	0.00
11/05/2023	2032 On 02-May-24	11.09	Put	Bond Future	5882	5	6	5	0.00
11/05/2023	2032 On 02-May-24	12.90	Put	Bond Future	2061	1	2	1	1,000.00
11/05/2023	2032 On 01-August-24			Bond Future	12.26	85.3396	83.3278	85.3396	0.00
11/05/2023	2032 On 01-August-24	11.13	Call	Bond Future	1630	2	2	2	0.00
11/05/2023	2032 On 01-August-24	11.14	Call	Bond Future	1645	2	2	2	0.00
11/05/2023	2032 On 01-August-24	11.15	Call	Bond Future	1660	2	2	2	0.00
11/05/2023	2032 On 01-August-24	11.15	Put	Bond Future	6525	5	7	5	0.00
11/05/2023	2032 On 01-August-24	11.14	Put	Bond Future	6556	5	7	5	0.00
11/05/2023	2032 On 01-August-24	11.13	Put	Bond Future	6587	5	7	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2033 On 03-August-23			Bond Future	116.01	117.6004	116.0086	117.6004	7,527.00
11/05/2023	2033 On 02-November-23			Bond Future	117.12	118.7484	117.1220	118.7484	0.00
11/05/2023	2033 On 01-February-24			Bond Future	119.72	121.3802	119.7177	121.3802	0.00
11/05/2023	2033 On 02-May-24			Bond Future	120.96	122.6544	120.9574	122.6544	0.00
11/05/2023	2033 On 01-August-24			Bond Future	123.49	125.2226	123.4906	125.2226	0.00
11/05/2023	2037 On 03-August-23			Bond Future	12.48	76.1223	74.5458	76.1223	131,658.00
11/05/2023	2037 On 03-August-23	10.30	Call	Bond Future	9	0	0	0	1,800.00
11/05/2023	2037 On 03-August-23	11.00	Call	Bond Future	101	0	0	0	1,800.00
11/05/2023	2037 On 03-August-23	12.14	Call	Bond Future	1389	2	1	2	0.00
11/05/2023	2037 On 03-August-23	12.12	Call	Bond Future	1346	2	1	2	0.00
11/05/2023	2037 On 03-August-23	12.13	Call	Bond Future	1367	2	1	2	0.00
11/05/2023	2037 On 03-August-23	12.13	Put	Bond Future	3195	2	3	2	0.00
11/05/2023	2037 On 03-August-23	12.12	Put	Bond Future	3227	2	3	2	0.00
11/05/2023	2037 On 03-August-23	12.14	Put	Bond Future	3162	2	3	2	0.00
11/05/2023	2037 On 03-August-23	11.00	Put	Bond Future	8375	7	8	7	0.00
11/05/2023	2037 On 03-August-23	10.30	Put	Bond Future	12681	11	13	11	0.00
11/05/2023	2037 On 02-November-23			Bond Future	12.60	77.7794	76.1685	77.7794	0.00
11/05/2023	2037 On 02-November-23	11.56	Call	Bond Future	910	1	1	1	0.00
11/05/2023	2037 On 02-November-23	11.55	Call	Bond Future	897	1	1	1	0.00
11/05/2023	2037 On 02-November-23	11.57	Call	Bond Future	924	1	1	1	0.00
11/05/2023	2037 On 02-November-23	11.55	Put	Bond Future	6555	5	7	5	0.00
11/05/2023	2037 On 02-November-23	11.56	Put	Bond Future	6512	5	7	5	0.00
11/05/2023	2037 On 02-November-23	11.57	Put	Bond Future	6469	5	6	5	0.00
11/05/2023	2037 On 01-February-24			Bond Future	12.73	75.2291	73.5829	75.2291	0.00
11/05/2023	2037 On 01-February-24	12.32	Call	Bond Future	2714	3	3	3	0.00
11/05/2023	2037 On 01-February-24	12.31	Call	Bond Future	2690	3	3	3	0.00
11/05/2023	2037 On 01-February-24	12.33	Call	Bond Future	2737	4	3	4	0.00
11/05/2023	2037 On 01-February-24	12.33	Put	Bond Future	4798	4	5	4	0.00
11/05/2023	2037 On 01-February-24	12.31	Put	Bond Future	4855	4	5	4	0.00
11/05/2023	2037 On 01-February-24	12.32	Put	Bond Future	4827	4	5	4	0.00
11/05/2023	2037 On 02-May-24			Bond Future	12.87	76.9206	75.2373	76.9206	0.00
11/05/2023	2037 On 02-May-24	11.43	Call	Bond Future	1335	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2037 On 02-May-24	11.44	Call	Bond Future	1348	2	1	2	0.00
11/05/2023	2037 On 02-May-24	11.45	Call	Bond Future	1362	2	1	2	0.00
11/05/2023	2037 On 02-May-24	11.43	Put	Bond Future	8924	8	9	8	0.00
11/05/2023	2037 On 02-May-24	11.44	Put	Bond Future	8881	8	9	8	0.00
11/05/2023	2037 On 02-May-24	11.45	Put	Bond Future	8837	8	9	8	0.00
11/05/2023	2037 On 01-August-24			Bond Future	13.03	74.2535	72.5357	74.2535	0.00
11/05/2023	2037 On 01-August-24	12.11	Call	Bond Future	2431	3	2	3	0.00
11/05/2023	2037 On 01-August-24	12.10	Call	Bond Future	2412	3	2	3	0.00
11/05/2023	2037 On 01-August-24	12.09	Call	Bond Future	2393	3	2	3	0.00
11/05/2023	2037 On 01-August-24	12.09	Put	Bond Future	7156	6	7	6	0.00
11/05/2023	2037 On 01-August-24	12.10	Put	Bond Future	7123	6	7	6	0.00
11/05/2023	2037 On 01-August-24	12.11	Put	Bond Future	7089	6	7	6	0.00
11/05/2023	2038 On 03-August-23			Bond Future	126.17	127.8218	126.1729	127.8218	3,595.00
11/05/2023	2038 On 02-November-23			Bond Future	128.95	130.6338	128.9483	130.6338	1,343.00
11/05/2023	2038 On 01-February-24			Bond Future	129.77	131.4855	129.7665	131.4855	0.00
11/05/2023	2038 On 02-May-24			Bond Future	132.71	134.4706	132.7125	134.4706	0.00
11/05/2023	2038 On 01-August-24			Bond Future	133.40	135.1858	133.3986	135.1858	0.00
11/05/2023	2040 On 03-August-23			Bond Future	12.66	76.6145	75.1248	76.6145	132,882.00
11/05/2023	2040 On 03-August-23	12.21	Call	Bond Future	1248	2	1	2	0.00
11/05/2023	2040 On 03-August-23	12.22	Call	Bond Future	1269	2	1	2	0.00
11/05/2023	2040 On 03-August-23	12.23	Call	Bond Future	1290	2	1	2	0.00
11/05/2023	2040 On 03-August-23	12.23	Put	Bond Future	3679	3	4	3	0.00
11/05/2023	2040 On 03-August-23	12.22	Put	Bond Future	3716	3	4	3	0.00
11/05/2023	2040 On 03-August-23	12.21	Put	Bond Future	3753	3	4	3	0.00
11/05/2023	2040 On 02-November-23			Bond Future	12.78	78.2823	76.7600	78.2823	29.00
11/05/2023	2040 On 02-November-23	11.60	Call	Bond Future	841	1	1	1	0.00
11/05/2023	2040 On 02-November-23	11.58	Call	Bond Future	815	1	1	1	0.00
11/05/2023	2040 On 02-November-23	11.59	Call	Bond Future	828	1	1	1	0.00
11/05/2023	2040 On 02-November-23	11.60	Put	Bond Future	7651	6	8	6	0.00
11/05/2023	2040 On 02-November-23	11.58	Put	Bond Future	7749	7	8	7	0.00
11/05/2023	2040 On 02-November-23	11.59	Put	Bond Future	7700	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2040 On 01-February-24			Bond Future	12.91	75.4927	73.9371	75.4927	18.00
11/05/2023	2040 On 01-February-24	12.35	Call	Bond Future	2553	3	3	3	0.00
11/05/2023	2040 On 01-February-24	12.34	Call	Bond Future	2530	3	3	3	0.00
11/05/2023	2040 On 01-February-24	12.33	Call	Bond Future	2507	3	3	3	0.00
11/05/2023	2040 On 01-February-24	12.33	Put	Bond Future	5697	5	6	5	0.00
11/05/2023	2040 On 01-February-24	12.34	Put	Bond Future	5663	5	6	5	0.00
11/05/2023	2040 On 01-February-24	12.35	Put	Bond Future	5630	5	6	5	0.00
11/05/2023	2040 On 02-May-24			Bond Future	13.05	77.1901	75.5995	77.1901	0.00
11/05/2023	2040 On 02-May-24	11.62	Call	Bond Future	1439	2	1	2	0.00
11/05/2023	2040 On 02-May-24	11.60	Call	Bond Future	1410	2	1	2	0.00
11/05/2023	2040 On 02-May-24	11.61	Call	Bond Future	1424	2	1	2	0.00
11/05/2023	2040 On 02-May-24	11.62	Put	Bond Future	9472	8	9	8	0.00
11/05/2023	2040 On 02-May-24	11.60	Put	Bond Future	9566	8	10	8	0.00
11/05/2023	2040 On 02-May-24	11.61	Put	Bond Future	9519	8	10	8	0.00
11/05/2023	2040 On 01-August-24			Bond Future	13.21	74.2779	72.6546	74.2779	0.00
11/05/2023	2040 On 01-August-24	12.32	Call	Bond Future	2674	3	3	3	0.00
11/05/2023	2040 On 01-August-24	12.33	Call	Bond Future	2695	3	3	3	0.00
11/05/2023	2040 On 01-August-24	12.34	Call	Bond Future	2716	3	3	3	0.00
11/05/2023	2040 On 01-August-24	12.34	Put	Bond Future	7376	6	7	6	0.00
11/05/2023	2040 On 01-August-24	12.33	Put	Bond Future	7411	6	7	6	0.00
11/05/2023	2040 On 01-August-24	12.32	Put	Bond Future	7446	6	7	6	0.00
11/05/2023	2044 On 03-August-23			Bond Future	12.71	73.0357	71.5156	73.0357	85,282.00
11/05/2023	2044 On 03-August-23	11.75	Call	Bond Future	476	1	0	1	4,553.00
11/05/2023	2044 On 03-August-23	12.17	Call	Bond Future	1104	2	1	2	0.00
11/05/2023	2044 On 03-August-23	12.50	Call	Bond Future	1841	3	2	3	0.00
11/05/2023	2044 On 03-August-23	12.00	Call	Bond Future	808	1	1	1	0.00
11/05/2023	2044 On 03-August-23	12.16	Call	Bond Future	1085	2	1	2	0.00
11/05/2023	2044 On 03-August-23	12.15	Call	Bond Future	1066	2	1	2	0.00
11/05/2023	2044 On 03-August-23	12.15	Put	Bond Future	4252	3	4	3	0.00
11/05/2023	2044 On 03-August-23	12.16	Put	Bond Future	4212	3	4	3	0.00
11/05/2023	2044 On 03-August-23	12.00	Put	Bond Future	4884	4	5	4	4,754.00
11/05/2023	2044 On 03-August-23	12.50	Put	Bond Future	3015	2	3	2	9,106.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2044 On 03-August-23	12.17	Put	Bond Future	4172	3	4	3	0.00
11/05/2023	2044 On 03-August-23	11.75	Put	Bond Future	6077	5	6	5	3,076.00
11/05/2023	2044 On 02-November-23			Bond Future	12.83	74.6257	73.0723	74.6257	0.00
11/05/2023	2044 On 02-November-23	11.55	Call	Bond Future	715	1	1	1	0.00
11/05/2023	2044 On 02-November-23	11.56	Call	Bond Future	727	1	1	1	0.00
11/05/2023	2044 On 02-November-23	11.57	Call	Bond Future	738	1	1	1	0.00
11/05/2023	2044 On 02-November-23	11.57	Put	Bond Future	8120	7	8	7	0.00
11/05/2023	2044 On 02-November-23	11.56	Put	Bond Future	8172	7	8	7	0.00
11/05/2023	2044 On 02-November-23	11.55	Put	Bond Future	8224	7	8	7	0.00
11/05/2023	2044 On 01-February-24			Bond Future	12.96	71.8811	70.2937	71.8811	0.00
11/05/2023	2044 On 01-February-24	12.27	Call	Bond Future	2351	3	2	3	0.00
11/05/2023	2044 On 01-February-24	12.28	Call	Bond Future	2373	3	2	3	0.00
11/05/2023	2044 On 01-February-24	12.29	Call	Bond Future	2395	3	2	3	0.00
11/05/2023	2044 On 01-February-24	12.29	Put	Bond Future	6094	5	6	5	0.00
11/05/2023	2044 On 01-February-24	12.28	Put	Bond Future	6129	5	6	5	0.00
11/05/2023	2044 On 01-February-24	12.27	Put	Bond Future	6165	5	6	5	0.00
11/05/2023	2044 On 02-May-24			Bond Future	13.09	73.4973	71.8741	73.4973	0.00
11/05/2023	2044 On 02-May-24	11.65	Call	Bond Future	1447	2	1	2	0.00
11/05/2023	2044 On 02-May-24	11.66	Call	Bond Future	1461	2	1	2	0.00
11/05/2023	2044 On 02-May-24	11.67	Call	Bond Future	1476	2	1	2	0.00
11/05/2023	2044 On 02-May-24	11.67	Put	Bond Future	9549	8	10	8	0.00
11/05/2023	2044 On 02-May-24	11.66	Put	Bond Future	9597	8	10	8	0.00
11/05/2023	2044 On 02-May-24	11.65	Put	Bond Future	9645	8	10	8	0.00
11/05/2023	2044 On 01-August-24			Bond Future	13.25	70.6338	68.9773	70.6338	0.00
11/05/2023	2044 On 01-August-24	12.30	Call	Bond Future	2660	3	3	3	0.00
11/05/2023	2044 On 01-August-24	12.29	Call	Bond Future	2639	3	3	3	0.00
11/05/2023	2044 On 01-August-24	12.28	Call	Bond Future	2619	3	3	3	0.00
11/05/2023	2044 On 01-August-24	12.28	Put	Bond Future	7853	7	8	7	0.00
11/05/2023	2044 On 01-August-24	12.29	Put	Bond Future	7816	7	8	7	0.00
11/05/2023	2044 On 01-August-24	12.30	Put	Bond Future	7779	7	8	7	0.00
11/05/2023	2046 On 03-August-23			Bond Future	111.57	114.2139	111.5660	114.2139	13,030.00
11/05/2023	2046 On 02-November-23			Bond Future	111.91	114.6111	111.9064	114.6111	4,231.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	2046 On 01-February-24			Bond Future	114.39	117.1511	114.3866	117.1511	0.00
11/05/2023	2046 On 02-May-24			Bond Future	114.81	117.6336	114.8116	117.6336	0.00
11/05/2023	2046 On 01-August-24			Bond Future	117.21	120.0945	117.2138	120.0945	0.00
11/05/2023	2050 On 03-August-23			Bond Future	111.32	113.2776	111.3187	113.2776	11,060.00
11/05/2023	2050 On 02-November-23			Bond Future	113.77	115.7697	113.7674	115.7697	3,146.00
11/05/2023	2050 On 01-February-24			Bond Future	114.02	116.0607	114.0178	116.0607	0.00
11/05/2023	2050 On 02-May-24			Bond Future	116.61	118.6955	116.6062	118.6955	0.00
11/05/2023	2050 On 01-August-24			Bond Future	116.72	118.8416	116.7165	118.8416	0.00
11/05/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	AL37 On 03-August-23			Index Future	865.93	881.0390	865.9330	881.0390	0.00
11/05/2023	AL37 On 02-November-23			Index Future	884.77	900.2090	884.7710	900.2090	0.00
11/05/2023	AL37 On 01-February-24			Index Future	904.18	919.9540	904.1780	919.9540	0.00
11/05/2023	AL37 On 02-May-24			Index Future	924.51	940.6380	924.5070	940.6380	0.00
11/05/2023	AL37 On 01-August-24			Index Future	943.70	960.1580	943.6970	960.1580	0.00
11/05/2023	AL7T On 03-August-23			Index Future	980.20	1000.3940	980.1980	1000.3940	0.00
11/05/2023	AL7T On 02-November-23			Index Future	1001.52	1022.1600	1001.5220	1022.1600	0.00
11/05/2023	AL7T On 01-February-24			Index Future	1023.49	1044.5800	1023.4900	1044.5800	0.00
11/05/2023	AL7T On 02-May-24			Index Future	1046.50	1068.0660	1046.5020	1068.0660	0.00
11/05/2023	AL7T On 01-August-24			Index Future	1068.22	1090.2300	1068.2230	1090.2300	0.00
11/05/2023	ALBI On 03-August-23			Index Future	860.36	876.9190	860.3620	876.9190	99.00
11/05/2023	ALBI On 02-November-23			Index Future	879.08	895.9980	879.0790	895.9980	0.00
11/05/2023	ALBI On 01-February-24			Index Future	898.36	915.6510	898.3610	915.6510	0.00
11/05/2023	ALBI On 02-May-24			Index Future	918.56	936.2380	918.5590	936.2380	0.00
11/05/2023	ALBI On 01-August-24			Index Future	937.63	955.6670	937.6250	955.6670	0.00
11/05/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2023	ES33 On 03-August-23			Bond Future	12.99	73.8440	72.5314	73.8440	350.00
11/05/2023	ES33 On 02-November-23			Bond Future	13.15	71.6707	70.3291	71.6707	0.00
11/05/2023	ES33 On 01-February-24			Bond Future	13.33	73.2590	71.8877	73.2590	0.00
11/05/2023	ES33 On 02-May-24			Bond Future	13.50	71.1225	69.7200	71.1225	0.00
11/05/2023	ES33 On 01-August-24			Bond Future	13.70	72.6053	71.1738	72.6053	0.00
11/05/2023	ES42 On 03-August-23			Bond Future	13.41	70.3277	68.9985	70.3277	4,000.00
11/05/2023	ES42 On 02-November-23			Bond Future	13.57	67.6115	66.2529	67.6115	0.00
11/05/2023	ES42 On 01-February-24			Bond Future	13.72	69.1098	67.7211	69.1098	0.00
11/05/2023	ES42 On 02-May-24			Bond Future	13.88	66.4159	64.9957	66.4159	0.00
11/05/2023	ES42 On 01-August-24			Bond Future	14.07	67.7973	66.3477	67.7973	0.00
11/05/2023	GOVI On 03-August-23			GOVI	847.98	864.4090	847.9750	864.4090	836.00
11/05/2023	GOVI On 03-August-23	837.23	Call	GOVI	107450	27	11	27	0.00
11/05/2023	GOVI On 03-August-23	837.21	Call	GOVI	107650	27	11	27	0.00
11/05/2023	GOVI On 03-August-23	837.22	Call	GOVI	107550	27	11	27	0.00
11/05/2023	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-November-23			GOVI	866.42	883.2160	866.4230	883.2160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-November-23	885.81	Put	GOVI	193870	3	19	3	0.00
11/05/2023	GOVI On 02-November-23	885.82	Put	GOVI	193970	3	19	3	0.00
11/05/2023	GOVI On 02-November-23	885.80	Put	GOVI	193770	3	19	3	0.00
11/05/2023	GOVI On 01-February-24			GOVI	885.43	902.5890	885.4270	902.5890	0.00
11/05/2023	GOVI On 01-February-24	879.98	Call	GOVI	54470	23	5	23	0.00
11/05/2023	GOVI On 01-February-24	879.99	Call	GOVI	54370	23	5	23	0.00
11/05/2023	GOVI On 01-February-24	880.00	Call	GOVI	54270	23	5	23	0.00
11/05/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-May-24			GOVI	905.34	922.8820	905.3350	922.8820	0.00
11/05/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 02-May-24	950.97	Put	GOVI	456350	28	46	28	0.00
11/05/2023	GOVI On 02-May-24	950.98	Put	GOVI	456450	28	46	28	0.00
11/05/2023	GOVI On 02-May-24	950.99	Put	GOVI	456550	28	46	28	0.00
11/05/2023	GOVI On 01-August-24			GOVI	924.13	942.0340	924.1260	942.0340	0.00
11/05/2023	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
11/05/2023	GOVI On 01-August-24	943.39	Put	GOVI	192640	1	19	1	0.00
11/05/2023	GOVI On 01-August-24	943.38	Put	GOVI	192540	1	19	1	0.00
11/05/2023	GOVI On 01-August-24	943.37	Put	GOVI	192440	1	19	1	0.00
11/05/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2023	IGOV On 03-August-23			Index Future	326.77	330.3480	326.7720	330.3480	638.00
11/05/2023	IGOV On 02-November-23			Index Future	333.96	337.6150	333.9600	337.6150	16.00
11/05/2023	IGOV On 01-February-24			Index Future	341.36	345.0980	341.3610	345.0980	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	IGOV On 02-May-24			Index Future	349.11	352.9320	349.1110	352.9320	0.00
11/05/2023	IGOV On 01-August-24			Index Future	356.43	360.3300	356.4310	360.3300	0.00
11/05/2023	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/05/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/05/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/05/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/05/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/05/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/05/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/05/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/05/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/05/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/05/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/05/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/05/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/05/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/05/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/05/2023	JBAF On 17-May-23			Jibar Tradeable Future	8.05	91.9650	91.9500	91.9650	0.00
11/05/2023	JBAF On 21-June-23			Jibar Tradeable Future	8.41	91.6050	91.5900	91.6050	0.00
11/05/2023	JBAF On 19-July-23			Jibar Tradeable Future	8.42	91.5900	91.5850	91.5900	0.00
11/05/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.63	91.4000	91.3700	91.4000	0.00
11/05/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.64	91.3950	91.3600	91.3950	0.00
11/05/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.72	91.3500	91.2850	91.3500	0.00
11/05/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.71	91.3700	91.2950	91.3700	0.00
11/05/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.62	91.4400	91.3850	91.4400	0.00
11/05/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.45	91.6500	91.5500	91.6500	0.00
11/05/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.7050	91.6200	91.7050	0.00
11/05/2023	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.8500	91.7300	91.8500	0.00
11/05/2023	JBAF On 19-March-25			Jibar Tradeable Future	8.26	91.8450	91.7400	91.8450	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R035 On 03-August-23			Bond Future	12.18	85.2731	83.6609	85.2731	55,030.00
11/05/2023	R035 On 03-August-23	11.75	Call	Bond Future	1161	2	1	2	0.00
11/05/2023	R035 On 03-August-23	11.99	Call	Bond Future	1691	3	2	3	0.00
11/05/2023	R035 On 03-August-23	11.98	Call	Bond Future	1667	2	2	2	0.00
11/05/2023	R035 On 03-August-23	12.00	Call	Bond Future	1716	3	2	3	0.00
11/05/2023	R035 On 03-August-23	12.00	Put	Bond Future	2650	2	3	2	0.00
11/05/2023	R035 On 03-August-23	11.98	Put	Bond Future	2707	2	3	2	0.00
11/05/2023	R035 On 03-August-23	11.99	Put	Bond Future	2678	2	3	2	0.00
11/05/2023	R035 On 03-August-23	11.75	Put	Bond Future	3436	2	3	2	4,870.00
11/05/2023	R035 On 02-November-23			Bond Future	12.31	82.6195	80.9720	82.6195	104,727.00
11/05/2023	R035 On 02-November-23	11.43	Call	Bond Future	1164	2	1	2	0.00
11/05/2023	R035 On 02-November-23	10.62	Call	Bond Future	302	1	0	1	400.00
11/05/2023	R035 On 02-November-23	12.85	Call	Bond Future	4753	6	5	6	0.00
11/05/2023	R035 On 02-November-23	11.41	Call	Bond Future	1133	2	1	2	0.00
11/05/2023	R035 On 02-November-23	11.42	Call	Bond Future	1148	2	1	2	0.00
11/05/2023	R035 On 02-November-23	11.12	Call	Bond Future	732	1	1	1	400.00
11/05/2023	R035 On 02-November-23	11.42	Put	Bond Future	5874	5	6	5	0.00
11/05/2023	R035 On 02-November-23	11.41	Put	Bond Future	5914	5	6	5	0.00
11/05/2023	R035 On 02-November-23	12.85	Put	Bond Future	2043	2	2	2	400.00
11/05/2023	R035 On 02-November-23	10.62	Put	Bond Future	9636	8	10	8	0.00
11/05/2023	R035 On 02-November-23	11.12	Put	Bond Future	7145	6	7	6	0.00
11/05/2023	R035 On 02-November-23	11.43	Put	Bond Future	5835	5	6	5	0.00
11/05/2023	R035 On 01-February-24			Bond Future	12.44	84.4316	82.7479	84.4316	0.00
11/05/2023	R035 On 01-February-24	13.46	Call	Bond Future	6815	8	7	8	0.00
11/05/2023	R035 On 01-February-24	12.18	Call	Bond Future	3006	4	3	4	0.00
11/05/2023	R035 On 01-February-24	12.20	Call	Bond Future	3056	4	3	4	0.00
11/05/2023	R035 On 01-February-24	11.12	Call	Bond Future	1012	1	1	1	400.00
11/05/2023	R035 On 01-February-24	10.62	Call	Bond Future	529	1	1	1	400.00
11/05/2023	R035 On 01-February-24	12.19	Call	Bond Future	3031	4	3	4	0.00
11/05/2023	R035 On 01-February-24	12.19	Put	Bond Future	4319	3	4	3	0.00
11/05/2023	R035 On 01-February-24	10.62	Put	Bond Future	10467	9	10	9	0.00
11/05/2023	R035 On 01-February-24	11.12	Put	Bond Future	8060	7	8	7	0.00
11/05/2023	R035 On 01-February-24	12.18	Put	Bond Future	4346	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R035 On 01-February-24	12.20	Put	Bond Future	4293	3	4	3	0.00
11/05/2023	R035 On 01-February-24	13.46	Put	Bond Future	1950	2	2	2	400.00
11/05/2023	R035 On 02-May-24			Bond Future	12.57	81.8168	80.0953	81.8168	0.00
11/05/2023	R035 On 02-May-24	11.21	Call	Bond Future	1276	2	1	2	0.00
11/05/2023	R035 On 02-May-24	11.19	Call	Bond Future	1250	2	1	2	0.00
11/05/2023	R035 On 02-May-24	11.20	Call	Bond Future	1263	2	1	2	0.00
11/05/2023	R035 On 02-May-24	11.20	Put	Bond Future	8424	7	8	7	0.00
11/05/2023	R035 On 02-May-24	11.19	Put	Bond Future	8467	7	8	7	0.00
11/05/2023	R035 On 02-May-24	11.21	Put	Bond Future	8382	7	8	7	0.00
11/05/2023	R035 On 01-August-24			Bond Future	12.73	83.5060	81.7492	83.5060	0.00
11/05/2023	R035 On 01-August-24	11.79	Call	Bond Future	2227	3	2	3	0.00
11/05/2023	R035 On 01-August-24	11.80	Call	Bond Future	2246	3	2	3	0.00
11/05/2023	R035 On 01-August-24	11.81	Call	Bond Future	2265	3	2	3	0.00
11/05/2023	R035 On 01-August-24	11.79	Put	Bond Future	6945	6	7	6	0.00
11/05/2023	R035 On 01-August-24	11.80	Put	Bond Future	6912	6	7	6	0.00
11/05/2023	R035 On 01-August-24	11.81	Put	Bond Future	6878	6	7	6	0.00
11/05/2023	R186 On 03-August-23			Bond Future	9.76	105.1534	103.4404	105.1534	84,501.00
11/05/2023	R186 On 03-August-23	9.73	Call	Bond Future	1004	2	1	2	0.00
11/05/2023	R186 On 03-August-23	9.75	Call	Bond Future	1034	2	1	2	0.00
11/05/2023	R186 On 03-August-23	9.74	Call	Bond Future	1019	2	1	2	0.00
11/05/2023	R186 On 03-August-23	9.74	Put	Bond Future	1071	0	1	0	0.00
11/05/2023	R186 On 03-August-23	9.73	Put	Bond Future	1084	0	1	0	0.00
11/05/2023	R186 On 03-August-23	9.75	Put	Bond Future	1057	0	1	0	0.00
11/05/2023	R186 On 02-November-23			Bond Future	9.84	107.4418	105.6912	107.4418	14,853.00
11/05/2023	R186 On 02-November-23	10.42	Call	Bond Future	2418	4	2	4	0.00
11/05/2023	R186 On 02-November-23	9.38	Call	Bond Future	865	2	1	2	0.00
11/05/2023	R186 On 02-November-23	9.39	Call	Bond Future	876	2	1	2	0.00
11/05/2023	R186 On 02-November-23	9.40	Call	Bond Future	887	2	1	2	0.00
11/05/2023	R186 On 02-November-23	9.15	Call	Bond Future	633	1	1	1	1,715.00
11/05/2023	R186 On 02-November-23	9.40	Put	Bond Future	2078	1	2	1	0.00
11/05/2023	R186 On 02-November-23	9.39	Put	Bond Future	2094	1	2	1	0.00
11/05/2023	R186 On 02-November-23	9.38	Put	Bond Future	2110	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R186 On 02-November-23	10.42	Put	Bond Future	899	0	1	0	1,715.00
11/05/2023	R186 On 02-November-23	9.15	Put	Bond Future	2501	1	3	1	0.00
11/05/2023	R186 On 01-February-24			Bond Future	9.94	104.4888	102.6999	104.4888	0.00
11/05/2023	R186 On 01-February-24	9.52	Call	Bond Future	1178	2	1	2	0.00
11/05/2023	R186 On 01-February-24	9.51	Call	Bond Future	1166	2	1	2	0.00
11/05/2023	R186 On 01-February-24	9.50	Call	Bond Future	1155	2	1	2	0.00
11/05/2023	R186 On 01-February-24	9.52	Put	Bond Future	2216	1	2	1	0.00
11/05/2023	R186 On 01-February-24	9.50	Put	Bond Future	2243	1	2	1	0.00
11/05/2023	R186 On 01-February-24	9.51	Put	Bond Future	2229	1	2	1	0.00
11/05/2023	R186 On 02-May-24			Bond Future	10.02	106.8382	105.0089	106.8382	0.00
11/05/2023	R186 On 02-May-24	8.00	Call	Bond Future	191	0	0	0	0.00
11/05/2023	R186 On 02-May-24	7.99	Call	Bond Future	188	0	0	0	0.00
11/05/2023	R186 On 02-May-24	8.01	Call	Bond Future	194	0	0	0	0.00
11/05/2023	R186 On 02-May-24	8.01	Put	Bond Future	4913	3	5	3	0.00
11/05/2023	R186 On 02-May-24	7.99	Put	Bond Future	4955	3	5	3	0.00
11/05/2023	R186 On 02-May-24	8.00	Put	Bond Future	4934	3	5	3	0.00
11/05/2023	R186 On 01-August-24			Bond Future	10.22	103.7389	101.8723	103.7389	0.00
11/05/2023	R186 On 01-August-24	8.70	Call	Bond Future	497	1	0	1	0.00
11/05/2023	R186 On 01-August-24	8.69	Call	Bond Future	491	1	0	1	0.00
11/05/2023	R186 On 01-August-24	8.68	Call	Bond Future	485	1	0	1	0.00
11/05/2023	R186 On 01-August-24	8.70	Put	Bond Future	3711	2	4	2	0.00
11/05/2023	R186 On 01-August-24	8.68	Put	Bond Future	3743	2	4	2	0.00
11/05/2023	R186 On 01-August-24	8.69	Put	Bond Future	3727	2	4	2	0.00
11/05/2023	R197 On 03-August-23			Bond Future	334.63	334.5967	334.6260	334.5967	12.00
11/05/2023	R197 On 02-November-23			Bond Future	341.99	346.6704	341.9864	346.6704	0.00
11/05/2023	R202 On 03-August-23			Bond Future	249.57	250.6176	249.5722	250.6176	5,413.00
11/05/2023	R202 On 02-November-23			Bond Future	255.06	256.1306	255.0617	256.1306	0.00
11/05/2023	R202 On 01-February-24			Bond Future	255.70	256.7812	255.6956	256.7812	0.00
11/05/2023	R202 On 02-May-24			Bond Future	261.50	262.6104	261.5004	262.6104	0.00
11/05/2023	R202 On 01-August-24			Bond Future	261.82	262.9401	261.8237	262.9401	0.00
11/05/2023	R209 On 03-August-23			Bond Future	12.20	65.7189	64.3358	65.7189	11,704.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R209 On 03-August-23	10.75	Call	Bond Future	86	0	0	0	7,000.00
11/05/2023	R209 On 03-August-23	11.95	Call	Bond Future	1347	2	1	2	0.00
11/05/2023	R209 On 03-August-23	11.25	Call	Bond Future	349	1	0	1	7,000.00
11/05/2023	R209 On 03-August-23	10.00	Call	Bond Future	6	0	0	0	1,800.00
11/05/2023	R209 On 03-August-23	10.70	Call	Bond Future	73	0	0	0	1,800.00
11/05/2023	R209 On 03-August-23	12.00	Call	Bond Future	1450	2	1	2	0.00
11/05/2023	R209 On 03-August-23	11.93	Call	Bond Future	1307	2	1	2	0.00
11/05/2023	R209 On 03-August-23	11.94	Call	Bond Future	1327	2	1	2	0.00
11/05/2023	R209 On 03-August-23	12.00	Put	Bond Future	2377	2	2	2	1,750.00
11/05/2023	R209 On 03-August-23	11.25	Put	Bond Future	4908	4	5	4	0.00
11/05/2023	R209 On 03-August-23	11.95	Put	Bond Future	2507	2	3	2	0.00
11/05/2023	R209 On 03-August-23	10.00	Put	Bond Future	11293	10	11	10	0.00
11/05/2023	R209 On 03-August-23	11.93	Put	Bond Future	2560	2	3	2	0.00
11/05/2023	R209 On 03-August-23	11.94	Put	Bond Future	2533	2	3	2	0.00
11/05/2023	R209 On 03-August-23	10.75	Put	Bond Future	7230	6	7	6	0.00
11/05/2023	R209 On 03-August-23	10.70	Put	Bond Future	7483	6	7	6	0.00
11/05/2023	R209 On 02-November-23			Bond Future	12.31	63.9957	62.5823	63.9957	2.00
11/05/2023	R209 On 02-November-23	11.35	Call	Bond Future	895	1	1	1	0.00
11/05/2023	R209 On 02-November-23	11.34	Call	Bond Future	882	1	1	1	0.00
11/05/2023	R209 On 02-November-23	11.33	Call	Bond Future	869	1	1	1	0.00
11/05/2023	R209 On 02-November-23	11.33	Put	Bond Future	5522	5	6	5	0.00
11/05/2023	R209 On 02-November-23	11.34	Put	Bond Future	5485	4	5	4	0.00
11/05/2023	R209 On 02-November-23	11.35	Put	Bond Future	5449	4	5	4	0.00
11/05/2023	R209 On 01-February-24			Bond Future	12.43	65.3993	63.9549	65.3993	0.00
11/05/2023	R209 On 01-February-24	12.13	Call	Bond Future	2550	3	3	3	0.00
11/05/2023	R209 On 01-February-24	12.12	Call	Bond Future	2529	3	3	3	0.00
11/05/2023	R209 On 01-February-24	12.14	Call	Bond Future	2571	3	3	3	0.00
11/05/2023	R209 On 01-February-24	12.14	Put	Bond Future	3874	3	4	3	0.00
11/05/2023	R209 On 01-February-24	12.13	Put	Bond Future	3898	3	4	3	0.00
11/05/2023	R209 On 01-February-24	12.12	Put	Bond Future	3922	3	4	3	0.00
11/05/2023	R209 On 02-May-24			Bond Future	12.54	63.7161	62.2393	63.7161	0.00
11/05/2023	R209 On 02-May-24	11.19	Call	Bond Future	1207	2	1	2	0.00
11/05/2023	R209 On 02-May-24	11.18	Call	Bond Future	1195	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R209 On 02-May-24	11.17	Call	Bond Future	1183	2	1	2	0.00
11/05/2023	R209 On 02-May-24	11.17	Put	Bond Future	7600	7	8	7	0.00
11/05/2023	R209 On 02-May-24	11.18	Put	Bond Future	7562	7	8	7	0.00
11/05/2023	R209 On 02-May-24	11.19	Put	Bond Future	7524	6	8	6	0.00
11/05/2023	R209 On 01-August-24			Bond Future	12.69	65.0314	63.5242	65.0314	0.00
11/05/2023	R209 On 01-August-24	11.79	Call	Bond Future	2081	3	2	3	0.00
11/05/2023	R209 On 01-August-24	11.78	Call	Bond Future	2064	3	2	3	0.00
11/05/2023	R209 On 01-August-24	11.80	Call	Bond Future	2098	3	2	3	0.00
11/05/2023	R209 On 01-August-24	11.80	Put	Bond Future	6075	5	6	5	0.00
11/05/2023	R209 On 01-August-24	11.79	Put	Bond Future	6105	5	6	5	0.00
11/05/2023	R209 On 01-August-24	11.78	Put	Bond Future	6135	5	6	5	0.00
11/05/2023	R210 On 03-August-23			Bond Future	228.07	229.0715	228.0693	229.0715	421.00
11/05/2023	R210 On 02-November-23			Bond Future	229.88	230.9040	229.8819	230.9040	0.00
11/05/2023	R210 On 01-February-24			Bond Future	234.98	236.0213	234.9767	236.0213	0.00
11/05/2023	R210 On 02-May-24			Bond Future	237.02	238.0791	237.0187	238.0791	0.00
11/05/2023	R210 On 01-August-24			Bond Future	241.98	243.0624	241.9808	243.0624	0.00
11/05/2023	R213 On 03-August-23			Bond Future	11.46	82.6220	80.9027	82.6220	23,367.00
11/05/2023	R213 On 03-August-23	11.61	Call	Bond Future	2037	3	2	3	0.00
11/05/2023	R213 On 03-August-23	11.62	Call	Bond Future	2062	3	2	3	0.00
11/05/2023	R213 On 03-August-23	11.63	Call	Bond Future	2087	3	2	3	0.00
11/05/2023	R213 On 03-August-23	11.62	Put	Bond Future	1374	1	1	1	0.00
11/05/2023	R213 On 03-August-23	11.63	Put	Bond Future	1358	1	1	1	0.00
11/05/2023	R213 On 03-August-23	11.61	Put	Bond Future	1391	1	1	1	0.00
11/05/2023	R213 On 02-November-23			Bond Future	11.58	80.8633	79.1065	80.8633	6,998.00
11/05/2023	R213 On 02-November-23	11.11	Call	Bond Future	1458	2	1	2	0.00
11/05/2023	R213 On 02-November-23	11.12	Call	Bond Future	1475	2	1	2	0.00
11/05/2023	R213 On 02-November-23	11.13	Call	Bond Future	1493	2	1	2	0.00
11/05/2023	R213 On 02-November-23	11.13	Put	Bond Future	3379	2	3	2	0.00
11/05/2023	R213 On 02-November-23	11.12	Put	Bond Future	3404	2	3	2	0.00
11/05/2023	R213 On 02-November-23	11.11	Put	Bond Future	3430	2	3	2	0.00
11/05/2023	R213 On 01-February-24			Bond Future	11.71	82.6369	80.8416	82.6369	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R213 On 01-February-24	11.72	Call	Bond Future	2908	4	3	4	0.00
11/05/2023	R213 On 01-February-24	11.70	Call	Bond Future	2864	4	3	4	0.00
11/05/2023	R213 On 01-February-24	11.71	Call	Bond Future	2886	4	3	4	0.00
11/05/2023	R213 On 01-February-24	11.71	Put	Bond Future	2896	2	3	2	0.00
11/05/2023	R213 On 01-February-24	11.70	Put	Bond Future	2914	2	3	2	0.00
11/05/2023	R213 On 01-February-24	11.72	Put	Bond Future	2877	2	3	2	0.00
11/05/2023	R213 On 02-May-24			Bond Future	11.83	80.9353	79.0995	80.9353	0.00
11/05/2023	R213 On 02-May-24	10.28	Call	Bond Future	721	1	1	1	0.00
11/05/2023	R213 On 02-May-24	10.29	Call	Bond Future	730	1	1	1	0.00
11/05/2023	R213 On 02-May-24	10.30	Call	Bond Future	739	1	1	1	0.00
11/05/2023	R213 On 02-May-24	10.30	Put	Bond Future	7047	6	7	6	0.00
11/05/2023	R213 On 02-May-24	10.29	Put	Bond Future	7081	6	7	6	0.00
11/05/2023	R213 On 02-May-24	10.28	Put	Bond Future	7115	6	7	6	0.00
11/05/2023	R213 On 01-August-24			Bond Future	12.00	82.6080	80.7345	82.6080	0.00
11/05/2023	R213 On 01-August-24	10.88	Call	Bond Future	1473	2	1	2	0.00
11/05/2023	R213 On 01-August-24	10.86	Call	Bond Future	1446	2	1	2	0.00
11/05/2023	R213 On 01-August-24	10.87	Call	Bond Future	1459	2	1	2	0.00
11/05/2023	R213 On 01-August-24	10.87	Put	Bond Future	5904	5	6	5	0.00
11/05/2023	R213 On 01-August-24	10.86	Put	Bond Future	5931	5	6	5	0.00
11/05/2023	R213 On 01-August-24	10.88	Put	Bond Future	5876	5	6	5	0.00
11/05/2023	R214 On 03-August-23			Bond Future	12.53	61.6477	60.3986	61.6477	18,482.00
11/05/2023	R214 On 03-August-23	12.16	Call	Bond Future	1150	2	1	2	0.00
11/05/2023	R214 On 03-August-23	12.14	Call	Bond Future	1113	2	1	2	0.00
11/05/2023	R214 On 03-August-23	12.15	Call	Bond Future	1132	2	1	2	0.00
11/05/2023	R214 On 03-August-23	12.15	Put	Bond Future	2923	2	3	2	0.00
11/05/2023	R214 On 03-August-23	12.14	Put	Bond Future	2953	2	3	2	0.00
11/05/2023	R214 On 03-August-23	12.16	Put	Bond Future	2893	2	3	2	0.00
11/05/2023	R214 On 02-November-23			Bond Future	12.65	59.6867	58.4103	59.6867	0.00
11/05/2023	R214 On 02-November-23	11.45	Call	Bond Future	659	1	1	1	0.00
11/05/2023	R214 On 02-November-23	11.47	Call	Bond Future	680	1	1	1	0.00
11/05/2023	R214 On 02-November-23	11.46	Call	Bond Future	669	1	1	1	0.00
11/05/2023	R214 On 02-November-23	11.46	Put	Bond Future	6465	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R214 On 02-November-23	11.45	Put	Bond Future	6507	6	7	6	0.00
11/05/2023	R214 On 02-November-23	11.47	Put	Bond Future	6423	5	6	5	0.00
11/05/2023	R214 On 01-February-24			Bond Future	12.77	60.9958	59.6914	60.9958	0.00
11/05/2023	R214 On 01-February-24	12.14	Call	Bond Future	2044	3	2	3	0.00
11/05/2023	R214 On 01-February-24	12.15	Call	Bond Future	2063	3	2	3	0.00
11/05/2023	R214 On 01-February-24	12.16	Call	Bond Future	2082	3	2	3	0.00
11/05/2023	R214 On 01-February-24	12.16	Put	Bond Future	4901	4	5	4	0.00
11/05/2023	R214 On 01-February-24	12.15	Put	Bond Future	4930	4	5	4	0.00
11/05/2023	R214 On 01-February-24	12.14	Put	Bond Future	4960	4	5	4	0.00
11/05/2023	R214 On 02-May-24			Bond Future	12.88	59.0618	57.7281	59.0618	0.00
11/05/2023	R214 On 02-May-24	11.48	Call	Bond Future	1207	2	1	2	0.00
11/05/2023	R214 On 02-May-24	11.46	Call	Bond Future	1182	2	1	2	0.00
11/05/2023	R214 On 02-May-24	11.47	Call	Bond Future	1194	2	1	2	0.00
11/05/2023	R214 On 02-May-24	11.47	Put	Bond Future	7970	7	8	7	0.00
11/05/2023	R214 On 02-May-24	11.46	Put	Bond Future	8011	7	8	7	0.00
11/05/2023	R214 On 02-May-24	11.48	Put	Bond Future	7930	7	8	7	0.00
11/05/2023	R214 On 01-August-24			Bond Future	13.02	60.2812	58.9200	60.2812	0.00
11/05/2023	R214 On 01-August-24	12.16	Call	Bond Future	2322	3	2	3	0.00
11/05/2023	R214 On 01-August-24	12.17	Call	Bond Future	2340	3	2	3	0.00
11/05/2023	R214 On 01-August-24	12.18	Call	Bond Future	2357	3	2	3	0.00
11/05/2023	R214 On 01-August-24	12.18	Put	Bond Future	6179	5	6	5	0.00
11/05/2023	R214 On 01-August-24	12.17	Put	Bond Future	6209	5	6	5	0.00
11/05/2023	R214 On 01-August-24	12.16	Put	Bond Future	6239	5	6	5	0.00
11/05/2023	R248 On 03-August-23			Bond Future	12.64	76.0675	74.5493	76.0675	240,212.00
11/05/2023	R248 On 03-August-23	12.09	Call	Bond Future	1110	2	1	2	0.00
11/05/2023	R248 On 03-August-23	12.10	Call	Bond Future	1130	2	1	2	0.00
11/05/2023	R248 On 03-August-23	12.30	Call	Bond Future	1561	0	2	0	1,100.00
11/05/2023	R248 On 03-August-23	13.20	Call	Bond Future	4337	0	4	0	0.00
11/05/2023	R248 On 03-August-23	11.80	Call	Bond Future	634	0	1	0	1,100.00
11/05/2023	R248 On 03-August-23	12.11	Call	Bond Future	1149	2	1	2	0.00
11/05/2023	R248 On 03-August-23	12.11	Put	Bond Future	4214	3	4	3	0.00
11/05/2023	R248 On 03-August-23	11.80	Put	Bond Future	5598	0	6	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2023	R248 On 03-August-23	13.20	Put	Bond Future	1348	0	1	0	1,100.00
11/05/2023	R248 On 03-August-23	12.30	Put	Bond Future	3502	0	4	0	0.00
11/05/2023	R248 On 03-August-23	12.10	Put	Bond Future	4254	3	4	3	0.00
11/05/2023	R248 On 03-August-23	12.09	Put	Bond Future	4294	3	4	3	0.00
11/05/2023	R248 On 02-November-23			Bond Future	12.76	73.2772	71.7257	73.2772	11,069.00
11/05/2023	R248 On 02-November-23	11.49	Call	Bond Future	782	1	1	1	0.00
11/05/2023	R248 On 02-November-23	11.47	Call	Bond Future	758	1	1	1	0.00
11/05/2023	R248 On 02-November-23	11.48	Call	Bond Future	770	1	1	1	0.00
11/05/2023	R248 On 02-November-23	11.49	Put	Bond Future	8401	7	8	7	0.00
11/05/2023	R248 On 02-November-23	11.47	Put	Bond Future	8508	7	9	7	0.00
11/05/2023	R248 On 02-November-23	11.48	Put	Bond Future	8455	7	8	7	0.00
11/05/2023	R248 On 01-February-24			Bond Future	12.89	74.8844	73.2989	74.8844	0.00
11/05/2023	R248 On 01-February-24	12.16	Call	Bond Future	2321	3	2	3	0.00
11/05/2023	R248 On 01-February-24	12.14	Call	Bond Future	2277	3	2	3	0.00
11/05/2023	R248 On 01-February-24	12.15	Call	Bond Future	2299	3	2	3	0.00
11/05/2023	R248 On 01-February-24	12.15	Put	Bond Future	6484	6	6	6	0.00
11/05/2023	R248 On 01-February-24	12.14	Put	Bond Future	6522	6	7	6	0.00
11/05/2023	R248 On 01-February-24	12.16	Put	Bond Future	6446	5	6	5	0.00
11/05/2023	R248 On 02-May-24			Bond Future	13.01	72.1184	70.4973	72.1184	13,000.00
11/05/2023	R248 On 02-May-24	11.48	Call	Bond Future	1391	2	1	2	0.00
11/05/2023	R248 On 02-May-24	11.46	Call	Bond Future	1363	2	1	2	0.00
11/05/2023	R248 On 02-May-24	11.47	Call	Bond Future	1377	2	1	2	0.00
11/05/2023	R248 On 02-May-24	11.48	Put	Bond Future	10383	9	10	9	0.00
11/05/2023	R248 On 02-May-24	11.46	Put	Bond Future	10486	9	10	9	0.00
11/05/2023	R248 On 02-May-24	11.47	Put	Bond Future	10435	9	10	9	0.00
11/05/2023	R248 On 01-August-24			Bond Future	13.15	73.6066	71.9521	73.6066	0.00
11/05/2023	R248 On 01-August-24	12.32	Call	Bond Future	2969	4	3	4	0.00
11/05/2023	R248 On 01-August-24	12.30	Call	Bond Future	2924	4	3	4	0.00
11/05/2023	R248 On 01-August-24	12.31	Call	Bond Future	2946	4	3	4	0.00
11/05/2023	R248 On 01-August-24	12.31	Put	Bond Future	7575	7	8	7	0.00
11/05/2023	R248 On 01-August-24	12.30	Put	Bond Future	7611	7	8	7	0.00
11/05/2023	R248 On 01-August-24	12.32	Put	Bond Future	7539	7	8	7	0.00