



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 May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	2025 On 02-May-24			Bond Future	176.0600	176.0600	176.0600	176.0600	0
03/05/2024	2025 On 01-August-24			Bond Future	181.7403	181.7128	181.7403	181.7128	5,540
03/05/2024	2025 On 07-November-24			Bond Future	186.1170	186.0499	186.1170	186.0499	4,944
03/05/2024	2029 On 02-May-24			Bond Future	127.5300	127.5300	127.5300	127.5300	0
03/05/2024	2029 On 01-August-24			Bond Future	131.2670	131.2398	131.2670	131.2398	8,481
03/05/2024	2029 On 07-November-24			Bond Future	133.0209	132.9652	133.0209	132.9652	0
03/05/2024	2029 On 06-February-25			Bond Future	135.9711	135.8883	135.9711	135.8883	0
03/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3571.0900	3488.2800	3.5711	3.4883	0
03/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2029 On 08-May-25			Bond Future	137.5390	137.4134	137.5390	137.4134	0
03/05/2024	2029 On 08-May-25	137.85	Call	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
03/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	311.0500	436.5600	0.3111	0.4366	0
03/05/2024	2029 On 07-August-25			Bond Future	140.4210	140.4210	140.4210	140.4210	0
03/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	3011.0200	3011.0200	3.0110	3.0110	0
03/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2030 On 02-May-24			Bond Future	9.8200	9.8200	94.2712	94.2712	0
03/05/2024	2030 On 01-August-24			Bond Future	10.7091	10.7264	89.1068	89.0412	117,435
03/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	696.7700	679.1400	0.6968	0.6791	600
03/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2609.4700	2657.4000	2.6095	2.6574	0
03/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	912.5200	890.2200	0.9125	0.8902	0
03/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	2206.4700	2249.7300	2.2065	2.2497	0
03/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	927.2700	904.7100	0.9273	0.9047	0
03/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	2182.7300	2225.7300	2.1827	2.2257	0
03/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	942.3300	919.3600	0.9423	0.9194	0
03/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	2159.3100	2201.9000	2.1593	2.2019	0
03/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1502.2700	1471.7700	1.5023	1.4718	600
03/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1498.6700	1533.7300	1.4987	1.5337	0
03/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2938.3500	2892.4900	2.9384	2.8925	0
03/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	701.0500	720.7500	0.7011	0.7208	600
03/05/2024	2030 On 07-November-24			Bond Future	10.8153	10.8391	91.2296	91.1431	33,476
03/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1061.3600	921.5300	1.0614	0.9215	600
03/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3297.2600	3243.8800	3.2973	3.2439	0
03/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1845.7700	1681.9400	1.8458	1.6819	600
03/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	2229.7300	2152.3500	2.2297	2.1524	0
03/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1901.7700	1737.0400	1.9018	1.7370	0
03/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	2176.1000	2097.8200	2.1761	2.0978	0
03/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1920.4600	1755.4500	1.9205	1.7555	0
03/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	2158.2800	2079.7200	2.1583	2.0797	0
03/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1939.5000	1774.2100	1.9395	1.7742	0
03/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	2140.8400	2062.0000	2.1408	2.0620	0
03/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4680.0700	4521.1300	4.6801	4.5211	0
03/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	806.0000	733.5100	0.8060	0.7335	600
03/05/2024	2030 On 06-February-25			Bond Future	10.9318	10.9621	89.2207	89.1146	0
03/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1986.1700	1936.3500	1.9862	1.9364	0
03/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2871.4800	2927.7600	2.8715	2.9278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	2030 On 08-May-25			Bond Future	11.0709	11.1116	91.1724	91.0364	0
03/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1073.2600	977.0700	1.0733	0.9771	0
03/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4998.3700	5038.2100	4.9984	5.0382	0
03/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1532.1400	1407.4100	1.5321	1.4074	1,640
03/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	4126.6600	4137.9600	4.1267	4.1380	0
03/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2107.2100	1956.0700	2.1072	1.9561	2,280
03/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3394.5500	3379.4400	3.3946	3.3794	0
03/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4422.1200	4245.5400	4.4221	4.2455	0
03/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1826.9100	1786.3600	1.8269	1.7864	1,640
03/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5398.1100	5220.2100	5.3981	5.2202	0
03/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1459.7500	1417.8800	1.4598	1.4179	2,280
03/05/2024	2030 On 07-August-25			Bond Future	11.2610	11.2610	89.0470	89.0470	0
03/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1663.9000	1666.6800	1.6639	1.6667	1,054
03/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	4201.1900	4203.9700	4.2012	4.2040	0
03/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2644.2100	2647.3200	2.6442	2.6473	0
03/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	3127.7900	3130.9000	3.1278	3.1309	0
03/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4639.3000	4642.4700	4.6393	4.6425	0
03/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1948.0500	1951.2200	1.9481	1.9512	1,054
03/05/2024	2032 On 02-May-24			Bond Future	10.5500	10.5500	88.6940	88.6940	0
03/05/2024	2032 On 01-August-24			Bond Future	11.5526	11.5751	86.3798	86.2800	100,501
03/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	954.0600	919.5900	0.9541	0.9196	600
03/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2950.1500	3015.4900	2.9502	3.0155	0
03/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	986.6400	951.4100	0.9866	0.9514	0
03/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2891.2100	2955.7900	2.8912	2.9558	0
03/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1003.3400	967.5700	1.0033	0.9676	0
03/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2862.2000	2926.2400	2.8622	2.9262	0
03/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1020.0600	983.9000	1.0201	0.9839	0
03/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2833.2400	2896.8900	2.8332	2.8969	0
03/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1978.3600	1923.5100	1.9784	1.9235	600
03/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1723.9700	1768.9300	1.7240	1.7689	0
03/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4016.0700	3937.4100	4.0161	3.9374	0
03/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	738.2400	759.3900	0.7382	0.7594	600
03/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4788.7700	4704.5600	4.7888	4.7046	0
03/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	548.7500	564.3500	0.5488	0.5644	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	2032 On 07-November-24			Bond Future	11.6849	11.7128	84.2696	84.1493	52,520
03/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1444.7800	1265.7100	1.4448	1.2657	600
03/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3975.3600	3916.6400	3.9754	3.9166	0
03/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2132.6900	1925.0800	2.1327	1.9251	0
03/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	3067.2200	2979.9600	3.0672	2.9800	0
03/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2154.1100	1945.7900	2.1541	1.9458	0
03/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	3044.8500	2956.8800	3.0449	2.9569	0
03/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2175.3900	1966.6100	2.1754	1.9666	0
03/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	3022.3800	2933.9500	3.0224	2.9340	0
03/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2441.1200	2225.1100	2.4411	2.2251	600
03/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2765.2900	2669.6300	2.7653	2.6696	0
03/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2510.0500	2292.2900	2.5101	2.2923	1,615
03/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2704.1700	2606.7600	2.7042	2.6068	0
03/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6207.5800	5997.3800	6.2076	5.9974	0
03/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	968.9900	879.1400	0.9690	0.8791	600
03/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7482.1400	7325.8400	7.4821	7.3258	0
03/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	637.9300	601.9800	0.6379	0.6020	1,615
03/05/2024	2032 On 06-February-25			Bond Future	11.8220	11.8552	86.1182	85.9787	0
03/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2846.3000	2801.1600	2.8463	2.8012	0
03/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3275.8800	3370.2700	3.2759	3.3703	0
03/05/2024	2032 On 08-May-25			Bond Future	11.9694	12.0108	83.8349	83.6664	0
03/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1645.7500	1416.2000	1.6458	1.4162	0
03/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	6115.6600	6054.6200	6.1157	6.0546	0
03/05/2024	2032 On 07-August-25			Bond Future	12.1524	12.1524	85.5662	85.5662	0
03/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3528.0300	3532.1400	3.5280	3.5321	0
03/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	4093.1900	4097.3000	4.0932	4.0973	0
03/05/2024	2033 On 02-May-24			Bond Future	121.0700	121.0700	121.0700	121.0700	0
03/05/2024	2033 On 01-August-24			Bond Future	123.3611	123.2375	123.3611	123.2375	7,742
03/05/2024	2033 On 07-November-24			Bond Future	124.8267	124.6741	124.8267	124.6741	0
03/05/2024	2033 On 06-February-25			Bond Future	127.5952	127.4150	127.5952	127.4150	0
03/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2655.2000	2474.9500	2.6552	2.4750	0
03/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2033 On 08-May-25			Bond Future	128.8766	128.6543	128.8766	128.6543	0
03/05/2024	2033 On 08-May-25	130.62	Call	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
03/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1743.3600	1965.7500	1.7434	1.9658	0
03/05/2024	2033 On 07-August-25			Bond Future	131.5773	131.5773	131.5773	131.5773	0
03/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2927.3000	2927.3000	2.9273	2.9273	0
03/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2037 On 02-May-24			Bond Future	11.4400	11.4400	82.7696	82.7696	0
03/05/2024	2037 On 01-August-24			Bond Future	12.5836	12.5696	74.7560	74.8262	192,819
03/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1033.9600	1057.5600	1.0340	1.0576	0
03/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3577.4800	3530.8700	3.5775	3.5309	0
03/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1052.1200	1076.0200	1.0521	1.0760	0
03/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3542.8700	3496.5600	3.5429	3.4966	0
03/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1070.3400	1094.5300	1.0703	1.0945	1,383
03/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3508.3700	3462.3500	3.5084	3.4624	0
03/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3970.8900	4022.6800	3.9709	4.0227	0
03/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1104.8500	1086.4300	1.1049	1.0864	1,383
03/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6358.1800	6419.7300	6.3582	6.4197	0
03/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	500.7000	492.0400	0.5007	0.4920	1,383
03/05/2024	2037 On 07-November-24			Bond Future	12.7222	12.7109	76.5368	76.5923	9,175
03/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2626.5600	2678.7200	2.6266	2.6787	0
03/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3383.0300	3379.6900	3.3830	3.3797	0
03/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2651.7400	2704.0600	2.6517	2.7041	0
03/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3358.1600	3354.9800	3.3582	3.3550	0
03/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2677.2500	2729.7400	2.6773	2.7297	0
03/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3333.6600	3330.6500	3.3337	3.3307	0
03/05/2024	2037 On 06-February-25			Bond Future	12.8640	12.8554	73.9547	73.9965	0
03/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3403.1200	3640.0900	3.4031	3.6401	0
03/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3909.1200	4104.3000	3.9091	4.1043	0
03/05/2024	2037 On 08-May-25			Bond Future	13.0184	13.0142	75.5715	75.5912	3,975
03/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2588.8300	2401.1200	2.5888	2.4011	0
03/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6369.0800	6161.6700	6.3691	6.1617	0
03/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3210.9800	3017.8300	3.2110	3.0178	15,000
03/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5482.7400	5269.8900	5.4827	5.2699	0
03/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5076.0900	4887.5400	5.0761	4.8875	7,500
03/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3757.1900	3548.9400	3.7572	3.5489	0
03/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5213.5200	5026.0400	5.2135	5.0260	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3664.0600	3456.8800	3.6641	3.4569	0
03/05/2024	2037 On 07-August-25			Bond Future	13.2028	13.2028	72.8708	72.8708	0
03/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4245.9700	4251.0200	4.2460	4.2510	0
03/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5147.7000	5152.7500	5.1477	5.1528	0
03/05/2024	2038 On 02-May-24			Bond Future	132.0900	132.0900	132.0900	132.0900	0
03/05/2024	2038 On 01-August-24			Bond Future	132.2920	132.5605	132.2920	132.5605	3,564
03/05/2024	2038 On 07-November-24			Bond Future	135.4778	135.7243	135.4778	135.7243	1,615
03/05/2024	2038 On 06-February-25			Bond Future	136.3533	136.5791	136.3533	136.5791	0
03/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	1123.3200	1349.0900	1.1233	1.3491	0
03/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2038 On 08-May-25			Bond Future	139.3694	139.5586	139.3694	139.5586	0
03/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	310.6300	121.3800	0.3106	0.1214	0
03/05/2024	2038 On 07-August-25			Bond Future	140.1100	140.1100	140.1100	140.1100	0
03/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	549.9700	549.9700	0.5500	0.5500	0
03/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2040 On 02-May-24			Bond Future	11.6100	11.6100	83.6939	83.6939	0
03/05/2024	2040 On 01-August-24			Bond Future	12.8510	12.8371	74.5319	74.6056	44,910
03/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	961.5600	979.6100	0.9616	0.9796	680
03/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	4081.7200	4026.0000	4.0817	4.0260	0
03/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1033.3700	1052.5100	1.0334	1.0525	0
03/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3928.3900	3873.7600	3.9284	3.8738	0
03/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1051.8900	1071.3000	1.0519	1.0713	0
03/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3890.7800	3836.4200	3.8908	3.8364	0
03/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1070.4700	1090.1500	1.0705	1.0902	0
03/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3853.3000	3799.2100	3.8533	3.7992	0
03/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2364.3200	2398.9300	2.3643	2.3989	0
03/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2211.2200	2172.0600	2.2112	2.1721	680
03/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2570.0800	2606.2500	2.5701	2.6063	7,500
03/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	2049.2000	2011.6000	2.0492	2.0116	0
03/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4341.2200	4390.7500	4.3412	4.3908	0
03/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1126.3900	1102.1500	1.1264	1.1022	680
03/05/2024	2040 On 07-November-24			Bond Future	12.9920	12.9806	76.3074	76.3665	80,938

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2793.5200	2842.7300	2.7935	2.8427	0
03/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3589.7400	3579.7800	3.5897	3.5798	0
03/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2820.0900	2869.4600	2.8201	2.8695	0
03/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3563.5000	3553.7000	3.5635	3.5537	0
03/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2846.7600	2896.3100	2.8468	2.8963	0
03/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3537.4200	3527.8000	3.5374	3.5278	0
03/05/2024	2040 On 06-February-25			Bond Future	13.1356	13.1267	73.4695	73.5151	14
03/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3389.4400	3647.5900	3.3894	3.6476	0
03/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4345.3300	4557.8800	4.3453	4.5579	0
03/05/2024	2040 On 08-May-25			Bond Future	13.2906	13.2859	75.0755	75.0991	3,900
03/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2728.5000	2779.6500	2.7285	2.7797	0
03/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6152.5700	6180.1100	6.1526	6.1801	0
03/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2990.5600	3041.7100	2.9906	3.0417	15,000
03/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5774.3500	5801.8900	5.7744	5.8019	0
03/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4720.0000	4774.8700	4.7200	4.7749	7,500
03/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4027.9200	4059.1800	4.0279	4.0592	0
03/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4917.2700	4972.2600	4.9173	4.9723	7,500
03/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3881.5500	3912.9300	3.8816	3.9129	0
03/05/2024	2040 On 07-August-25			Bond Future	13.4741	13.4741	72.1132	72.1132	0
03/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4413.1000	4418.3300	4.4131	4.4183	0
03/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5322.1200	5327.3500	5.3221	5.3274	0
03/05/2024	2044 On 02-May-24			Bond Future	11.6600	11.6600	80.0103	80.0103	0
03/05/2024	2044 On 01-August-24			Bond Future	12.9265	12.9126	70.6434	70.7174	119,241
03/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	799.8700	817.2900	0.7999	0.8173	0
03/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4368.4300	4311.8000	4.3684	4.3118	0
03/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	815.7100	833.4000	0.8157	0.8334	0
03/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4326.8000	4270.4400	4.3268	4.2704	0
03/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	831.8700	849.7100	0.8319	0.8497	0
03/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4285.5500	4229.3400	4.2856	4.2293	0
03/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2449.4800	2502.3300	2.4495	2.5023	0
03/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	2062.1400	2040.9400	2.0621	2.0409	5,000
03/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3233.7200	3292.7300	3.2337	3.2927	0
03/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1555.0700	1540.0300	1.5551	1.5400	15,000
03/05/2024	2044 On 07-November-24			Bond Future	13.0625	13.0509	72.3262	72.3865	234

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2798.5200	2847.2400	2.7985	2.8472	0
03/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3652.5100	3640.8800	3.6525	3.6409	0
03/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2825.2300	2873.9300	2.8252	2.8739	0
03/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3626.1500	3614.5000	3.6262	3.6145	0
03/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2851.8500	2900.7200	2.8519	2.9007	0
03/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3599.7700	3588.2900	3.5998	3.5883	0
03/05/2024	2044 On 06-February-25			Bond Future	13.2006	13.1913	69.5263	69.5739	0
03/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3356.9100	3614.9600	3.3569	3.6150	0
03/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4289.7600	4500.2200	4.2898	4.5002	0
03/05/2024	2044 On 08-May-25			Bond Future	13.3490	13.3436	71.0459	71.0728	0
03/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2854.2500	2876.3700	2.8543	2.8764	0
03/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6133.1500	6128.3800	6.1332	6.1284	0
03/05/2024	2044 On 07-August-25			Bond Future	13.5240	13.5240	68.1256	68.1256	0
03/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4359.7900	4364.9700	4.3598	4.3650	0
03/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5272.1600	5277.3400	5.2722	5.2773	0
03/05/2024	2046 On 02-May-24			Bond Future	116.8300	116.8300	116.8300	116.8300	0
03/05/2024	2046 On 01-August-24			Bond Future	115.1358	115.2846	115.1358	115.2846	12,200
03/05/2024	2046 On 07-November-24			Bond Future	115.6972	115.8252	115.6972	115.8252	5,116
03/05/2024	2046 On 06-February-25			Bond Future	118.2626	118.3709	118.2626	118.3709	0
03/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4252.5700	4360.9300	4.2526	4.3609	0
03/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2046 On 08-May-25			Bond Future	118.6147	118.6900	118.6147	118.6900	0
03/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3355.3400	3280.0400	3.3553	3.2800	0
03/05/2024	2046 On 07-August-25			Bond Future	121.0977	121.0977	121.0977	121.0977	0
03/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2407.6700	2407.6700	2.4077	2.4077	0
03/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2050 On 02-May-24			Bond Future	116.8700	116.8700	116.8700	116.8700	0
03/05/2024	2050 On 01-August-24			Bond Future	113.8421	114.3991	113.8421	114.3991	11,346
03/05/2024	2050 On 07-November-24			Bond Future	116.5837	117.1295	116.5837	117.1295	4,227
03/05/2024	2050 On 06-February-25			Bond Future	116.7967	117.3321	116.7967	117.3321	0
03/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1196.6500	1732.0500	1.1967	1.7321	0
03/05/2024	2050 On 06-February-25	115.60	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
03/05/2024	2050 On 08-May-25			Bond Future	119.3800	119.8916	119.3800	119.8916	0
03/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1779.9700	1268.4200	1.7800	1.2684	0
03/05/2024	2050 On 07-August-25			Bond Future	119.4523	119.4523	119.4523	119.4523	0
03/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	437.6900	437.6900	0.4377	0.4377	0
03/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
03/05/2024	AL37 On 01-August-24			Index Future	952.9660	952.1740	952.9660	952.1740	0
03/05/2024	AL37 On 07-November-24			Index Future	975.6720	974.6580	975.6720	974.6580	0
03/05/2024	AL37 On 06-February-25			Index Future	997.0920	995.8670	997.0920	995.8670	0
03/05/2024	AL37 On 08-May-25			Index Future	1018.9470	1017.3930	1018.9470	1,017.3930	0
03/05/2024	AL37 On 07-August-25			Index Future	1040.1120	1040.1120	1040.1120	1,040.1120	0
03/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
03/05/2024	AL7T On 01-August-24			Index Future	1103.3250	1103.3240	1103.3250	1,103.3240	0
03/05/2024	AL7T On 07-November-24			Index Future	1129.6130	1129.3770	1129.6130	1,129.3770	0
03/05/2024	AL7T On 06-February-25			Index Future	1154.4130	1153.9530	1154.4130	1,153.9530	0
03/05/2024	AL7T On 08-May-25			Index Future	1179.7160	1178.8960	1179.7160	1,178.8960	0
03/05/2024	AL7T On 07-August-25			Index Future	1204.2210	1204.2210	1204.2210	1,204.2210	0
03/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
03/05/2024	ALBI On 01-August-24			Index Future	960.6590	960.8080	960.6590	960.8080	91
03/05/2024	ALBI On 07-November-24			Index Future	983.5480	983.4960	983.5480	983.4960	16
03/05/2024	ALBI On 06-February-25			Index Future	1005.1420	1004.8970	1005.1420	1,004.8970	0
03/05/2024	ALBI On 08-May-25			Index Future	1027.1730	1026.6190	1027.1730	1,026.6190	0
03/05/2024	ALBI On 07-August-25			Index Future	1048.5090	1048.5090	1048.5090	1,048.5090	0
03/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C025 On 31-January-25			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
03/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	CI58 On 31-January-58			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
03/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	ES33 On 02-May-24			Bond Future	12.2600	12.2600	74.9856	74.9856	0
03/05/2024	ES33 On 01-August-24			Bond Future	13.0027	12.9890	74.0290	74.0863	0
03/05/2024	ES33 On 07-November-24			Bond Future	13.1841	13.1736	72.0082	72.0514	0
03/05/2024	ES33 On 06-February-25			Bond Future	13.3720	13.3645	73.6042	73.6341	0
03/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	127.4300	97.4600	0.1274	0.0975	0
03/05/2024	ES33 On 08-May-25			Bond Future	13.5657	13.5635	71.4263	71.4349	0
03/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3345.7100	3337.0900	3.3457	3.3371	0
03/05/2024	ES33 On 07-August-25			Bond Future	13.7933	13.7933	72.9161	72.9161	0
03/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	888.5200	888.5200	0.8885	0.8885	0
03/05/2024	ES42 On 02-May-24			Bond Future	12.6500	12.6500	71.0855	71.0855	0
03/05/2024	ES42 On 01-August-24			Bond Future	13.3143	13.3004	69.8836	69.9519	0
03/05/2024	ES42 On 07-November-24			Bond Future	13.4715	13.4601	67.2977	67.3529	0
03/05/2024	ES42 On 06-February-25			Bond Future	13.6261	13.6170	68.7886	68.8317	0
03/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	395.0800	438.1800	0.3951	0.4382	0
03/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	ES42 On 08-May-25			Bond Future	13.7912	13.7863	66.0399	66.0629	0
03/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2591.0100	2567.9500	2.5910	2.5680	0
03/05/2024	ES42 On 07-August-25			Bond Future	13.9772	13.9772	67.4137	67.4137	0
03/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	858.5000	858.5000	0.8585	0.8585	0
03/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
03/05/2024	GOVI On 01-August-24			GOVI	946.1820	946.2850	946.1820	946.2850	727
03/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	28120.0000	29150.0000	2.8120	2.9150	0
03/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	28020.0000	29050.0000	2.8020	2.9050	0
03/05/2024	GOVI On 01-August-24	943.38	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
03/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	27920.0000	28950.0000	2.7920	2.8950	0
03/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 07-November-24			GOVI	968.7260	968.6300	968.7260	968.6300	0
03/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	199460.0000	198500.0000	19.9460	19.8500	0
03/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	199360.0000	198400.0000	19.9360	19.8400	0
03/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	199260.0000	198300.0000	19.9260	19.8300	0
03/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 06-February-25			GOVI	989.9940	989.7080	989.9940	989.7080	0
03/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	179940.0000	177080.0000	17.9940	17.7080	0
03/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 08-May-25			GOVI	1011.6940	1011.1010	1011.6940	1,011.1010	0
03/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	103060.0000	108990.0000	10.3060	10.8990	0
03/05/2024	GOVI On 07-August-25			GOVI	1032.7080	1032.7080	1032.7080	1,032.7080	0
03/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	217080.0000	217080.0000	21.7080	21.7080	0
03/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
03/05/2024	IGOV On 01-August-24			Index Future	352.5850	352.9560	352.5850	352.9560	586
03/05/2024	IGOV On 07-November-24			Index Future	361.0760	361.3810	361.0760	361.3810	16
03/05/2024	IGOV On 06-February-25			Index Future	369.0860	369.3270	369.0860	369.3270	0
03/05/2024	IGOV On 08-May-25			Index Future	377.2560	377.3900	377.2560	377.3900	0
03/05/2024	IGOV On 07-August-25			Index Future	385.1710	385.1710	385.1710	385.1710	0
03/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.3350	91.6600	91.6650	0
03/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
03/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3600	8.3700	91.6400	91.6300	0
03/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
03/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
03/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
03/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
03/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
03/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
03/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
03/05/2024	R035 On 02-May-24			Bond Future	11.2000	11.2000	87.2568	87.2568	0
03/05/2024	R035 On 01-August-24			Bond Future	12.2220	12.2079	84.2550	84.3258	76,098
03/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1149.9300	1171.2800	1.1499	1.1713	0
03/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3361.9800	3312.4800	3.3620	3.3125	0
03/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1169.1000	1190.8700	1.1691	1.1909	0
03/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3328.9900	3279.9100	3.3290	3.2799	0
03/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1188.4500	1210.6600	1.1885	1.2107	0
03/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3296.2200	3247.5800	3.2962	3.2476	0
03/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2090.2500	2124.6300	2.0903	2.1246	5,100
03/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2200.6500	2164.1800	2.2007	2.1642	0
03/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2805.1800	2845.6600	2.8052	2.8457	0
03/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1670.5100	1640.1400	1.6705	1.6401	5,100
03/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2959.2100	3000.8200	2.9592	3.0008	0
03/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1578.7600	1549.5200	1.5788	1.5495	2,740
03/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4839.5800	4892.9400	4.8396	4.8929	0
03/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	824.7000	807.2100	0.8247	0.8072	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4949.9700	5003.8700	4.9500	5.0039	0
03/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	794.9700	778.0200	0.7950	0.7780	8,650
03/05/2024	R035 On 07-November-24			Bond Future	12.3632	12.3520	81.7459	81.8008	90,250
03/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2510.5700	2558.1300	2.5106	2.5581	0
03/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3468.1500	3460.8200	3.4682	3.4608	0
03/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2535.2000	2582.9300	2.5352	2.5829	0
03/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3442.8200	3435.6600	3.4428	3.4357	0
03/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2559.9500	2607.8400	2.5600	2.6078	0
03/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3417.6500	3410.6500	3.4177	3.4107	0
03/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2584.5700	2632.6300	2.5846	2.6326	1,000
03/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3392.4000	3385.5700	3.3924	3.3856	0
03/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5658.0400	5716.6600	5.6580	5.7167	0
03/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1549.6800	1553.4100	1.5497	1.5534	1,000
03/05/2024	R035 On 06-February-25			Bond Future	12.5098	12.5015	83.5393	83.5794	0
03/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3385.6300	3533.9900	3.3856	3.5340	0
03/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3867.4400	3975.6800	3.8674	3.9757	0
03/05/2024	R035 On 08-May-25			Bond Future	12.6567	12.6532	80.8496	80.8657	0
03/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2284.6600	2143.3700	2.2847	2.1434	0
03/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6562.1800	6404.7900	6.5622	6.4048	0
03/05/2024	R035 On 07-August-25			Bond Future	12.8343	12.8343	82.5195	82.5195	0
03/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4126.6900	4131.5900	4.1267	4.1316	0
03/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4978.9100	4983.8100	4.9789	4.9838	0
03/05/2024	R053 On 02-May-24			Bond Future	13.0300	13.0300	90.6438	90.6438	0
03/05/2024	R053 On 01-August-24			Bond Future	12.7860	12.7563	95.2081	95.4158	0
03/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4461.4500	4587.3400	4.4615	4.5873	0
03/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2117.5400	2035.6900	2.1175	2.0357	0
03/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4504.8400	4631.4000	4.5048	4.6314	0
03/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	2094.4700	2013.2900	2.0945	2.0133	0
03/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4548.3700	4675.6100	4.5484	4.6756	0
03/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	2071.6400	1991.1400	2.0716	1.9911	0
03/05/2024	R053 On 07-November-24			Bond Future	12.9202	12.8921	91.6030	91.7957	0
03/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3824.5500	3943.5100	3.8246	3.9435	0
03/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4723.7900	4650.0700	4.7238	4.6501	0
03/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3859.9800	3979.4700	3.8600	3.9795	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4689.5700	4616.3800	4.6896	4.6164	0
03/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3895.5600	4015.5700	3.8956	4.0156	0
03/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4655.5900	4582.9200	4.6556	4.5829	0
03/05/2024	R053 On 06-February-25			Bond Future	13.0536	13.0270	93.6120	93.7907	0
03/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4802.1200	5187.6200	4.8021	5.1876	0
03/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5570.4400	5777.1800	5.5704	5.7772	0
03/05/2024	R053 On 08-May-25			Bond Future	13.1927	13.1693	89.7866	89.9411	0
03/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4110.8800	4060.2600	4.1109	4.0603	0
03/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7891.4600	7686.3500	7.8915	7.6864	0
03/05/2024	R053 On 07-August-25			Bond Future	13.3537	13.3537	91.6374	91.6374	0
03/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5950.0900	5957.1300	5.9501	5.9571	0
03/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7146.7400	7153.7800	7.1467	7.1538	0
03/05/2024	R186 On 02-May-24			Bond Future	8.0000	8.0000	109.7512	109.7512	0
03/05/2024	R186 On 01-August-24			Bond Future	9.3422	9.3826	103.7127	103.6271	82,871
03/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	99.9300	93.9900	0.0999	0.0940	0
03/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1516.7600	1596.3500	1.5168	1.5964	0
03/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	103.6800	97.3900	0.1037	0.0974	0
03/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1498.9300	1578.1700	1.4989	1.5782	0
03/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	107.5200	101.0000	0.1075	0.1010	0
03/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1481.1900	1560.2000	1.4812	1.5602	0
03/05/2024	R186 On 07-November-24			Bond Future	9.3927	9.4506	106.1835	106.0736	34,925
03/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	556.1800	564.6900	0.5562	0.5647	0
03/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	1056.6200	1175.0700	1.0566	1.1751	0
03/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	566.1400	574.3600	0.5661	0.5744	0
03/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	1047.4700	1165.6300	1.0475	1.1656	0
03/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	575.8800	583.8100	0.5759	0.5838	0
03/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	1038.1100	1155.9800	1.0381	1.1560	0
03/05/2024	R186 On 06-February-25			Bond Future	9.4674	9.5460	103.1968	103.0642	0
03/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	568.7700	495.7600	0.5688	0.4958	0
03/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1311.0300	1370.6200	1.3110	1.3706	0
03/05/2024	R186 On 08-May-25			Bond Future	9.5734	9.6872	105.4548	105.2875	0
03/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	310.9100	312.8000	0.3109	0.3128	0
03/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1954.1500	2123.3800	1.9542	2.1234	0
03/05/2024	R186 On 07-August-25			Bond Future	9.8134	9.8134	102.3198	102.3198	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	578.8400	579.7700	0.5788	0.5798	1,983
03/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1326.2100	1327.1400	1.3262	1.3271	0
03/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	877.3000	878.3400	0.8773	0.8783	0
03/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	1044.6000	1045.6400	1.0446	1.0456	0
03/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1333.7600	1334.8600	1.3338	1.3349	0
03/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	788.7100	789.8100	0.7887	0.7898	1,983
03/05/2024	R202 On 02-May-24			Bond Future	255.8900	255.8900	255.8900	255.8900	0
03/05/2024	R202 On 01-August-24			Bond Future	259.0925	259.0341	259.0925	259.0341	441
03/05/2024	R202 On 07-November-24			Bond Future	265.3323	265.2168	265.3323	265.2168	460
03/05/2024	R202 On 06-February-25			Bond Future	265.9704	265.8019	265.9704	265.8019	0
03/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	819.6500	988.1200	0.8197	0.9881	0
03/05/2024	R202 On 08-May-25			Bond Future	271.8542	271.6011	271.8542	271.6011	0
03/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	455.8200	708.9300	0.4558	0.7089	0
03/05/2024	R202 On 07-August-25			Bond Future	272.1805	272.1805	272.1805	272.1805	0
03/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	580.5400	580.5400	0.5805	0.5805	0
03/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	R209 On 02-May-24			Bond Future	11.1800	11.1800	68.6063	68.6063	0
03/05/2024	R209 On 01-August-24			Bond Future	12.2991	12.2850	65.2265	65.2893	15,309
03/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	875.8300	848.5500	0.8758	0.8486	0
03/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3244.4800	3154.3400	3.2445	3.1543	0
03/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	891.4400	864.0500	0.8914	0.8641	0
03/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3213.3200	3123.0700	3.2133	3.1231	0
03/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	907.2200	879.7200	0.9072	0.8797	0
03/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3182.3700	3092.0100	3.1824	3.0920	0
03/05/2024	R209 On 07-November-24			Bond Future	12.4259	12.4143	63.6228	63.6734	5,237
03/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2174.3800	2220.8200	2.1744	2.2208	0
03/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3128.2500	3124.0600	3.1283	3.1241	0
03/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2195.8300	2242.6000	2.1958	2.2426	0
03/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3105.0700	3101.2100	3.1051	3.1012	0
03/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2217.5500	2264.4800	2.2176	2.2645	0
03/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3082.2100	3078.5100	3.0822	3.0785	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R209 On 06-February-25			Bond Future	12.5532	12.5441	65.0184	65.0577	0
03/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2976.2400	3111.9100	2.9762	3.1119	0
03/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3465.7600	3562.1900	3.4658	3.5622	0
03/05/2024	R209 On 08-May-25			Bond Future	12.6869	12.6821	63.2838	63.3042	0
03/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2197.8900	2038.3000	2.1979	2.0383	0
03/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5693.9400	5513.8900	5.6939	5.5139	0
03/05/2024	R209 On 07-August-25			Bond Future	12.8446	12.8446	64.5906	64.5906	0
03/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3776.1100	3780.5400	3.7761	3.7805	0
03/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4463.7700	4468.2000	4.4638	4.4682	0
03/05/2024	R210 On 02-May-24			Bond Future	234.5300	234.5300	234.5300	234.5300	0
03/05/2024	R210 On 01-August-24			Bond Future	239.1095	238.8438	239.1095	238.8438	1,336
03/05/2024	R210 On 07-November-24			Bond Future	241.5156	241.1928	241.5156	241.1928	0
03/05/2024	R210 On 06-February-25			Bond Future	246.8717	246.4947	246.8717	246.4947	0
03/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7261.7000	6884.7400	7.2617	6.8847	0
03/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	R210 On 08-May-25			Bond Future	248.9016	248.4423	248.9016	248.4423	0
03/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	871.5500	412.3400	0.8716	0.4123	0
03/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	R210 On 07-August-25			Bond Future	254.1152	254.1152	254.1152	254.1152	0
03/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5675.2100	5675.2100	5.6752	5.6752	0
03/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/05/2024	R213 On 02-May-24			Bond Future	10.2900	10.2900	85.4508	85.4508	0
03/05/2024	R213 On 01-August-24			Bond Future	11.2151	11.2375	83.7871	83.6978	25,429
03/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	971.0900	942.9700	0.9711	0.9430	0
03/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2403.5900	2464.8600	2.4036	2.4649	0
03/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	986.8700	958.2700	0.9869	0.9583	0
03/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2378.6000	2439.3900	2.3786	2.4394	0
03/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1002.6500	973.7200	1.0027	0.9737	0
03/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2353.6400	2414.1000	2.3536	2.4141	0
03/05/2024	R213 On 07-November-24			Bond Future	11.3404	11.3686	82.2212	82.1121	10,002
03/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2013.7000	1771.7500	2.0137	1.7718	0
03/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2519.7600	2386.8700	2.5198	2.3869	0
03/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2033.4300	1790.8400	2.0334	1.7908	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2500.5300	2367.0000	2.5005	2.3670	0
03/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2053.4900	1810.0400	2.0535	1.8100	0
03/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2481.6600	2347.2700	2.4817	2.3473	0
03/05/2024	R213 On 06-February-25			Bond Future	11.4754	11.5095	84.0252	83.8977	0
03/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2444.6600	2377.1600	2.4447	2.3772	0
03/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2916.0300	2976.0400	2.9160	2.9760	0
03/05/2024	R213 On 08-May-25			Bond Future	11.6135	11.6564	82.3013	82.1459	0
03/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1377.8200	1179.8600	1.3778	1.1799	0
03/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5466.3100	5423.7400	5.4663	5.4237	0
03/05/2024	R213 On 07-August-25			Bond Future	11.7921	11.7921	84.0033	84.0033	0
03/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3073.5400	3077.1100	3.0735	3.0771	0
03/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3537.2700	3540.8400	3.5373	3.5408	0
03/05/2024	R214 On 02-May-24			Bond Future	11.4700	11.4700	64.5040	64.5040	0
03/05/2024	R214 On 01-August-24			Bond Future	12.6041	12.5900	60.7617	60.8262	9,613
03/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	994.5100	1014.1200	0.9945	1.0141	0
03/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3070.6400	3025.7400	3.0706	3.0257	0
03/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1011.6600	1031.4200	1.0117	1.0314	0
03/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	3039.7900	2995.0400	3.0398	2.9950	0
03/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1028.9800	1048.9900	1.0290	1.0490	0
03/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	3009.1700	2964.6700	3.0092	2.9647	0
03/05/2024	R214 On 07-November-24			Bond Future	12.7286	12.7167	58.9015	58.9549	1,770
03/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2465.4100	2438.3200	2.4654	2.4383	0
03/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	3046.0200	2965.5300	3.0460	2.9655	0
03/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2488.4900	2461.3800	2.4885	2.4614	0
03/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	3023.6300	2943.1200	3.0236	2.9431	0
03/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2511.8500	2484.7200	2.5119	2.4847	0
03/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	3001.5600	2921.0300	3.0016	2.9210	0
03/05/2024	R214 On 06-February-25			Bond Future	12.8554	12.8457	60.1937	60.2367	0
03/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2937.8600	3159.0600	2.9379	3.1591	0
03/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3584.7600	3762.9700	3.5848	3.7630	0
03/05/2024	R214 On 08-May-25			Bond Future	12.9807	12.9747	58.2021	58.2281	0
03/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2464.2100	2461.8800	2.4642	2.4619	0
03/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5076.4600	5048.0900	5.0765	5.0481	0
03/05/2024	R214 On 07-August-25			Bond Future	13.1285	13.1285	59.4041	59.4041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3738.5200	3742.9100	3.7385	3.7429	0
03/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4421.4400	4425.8300	4.4214	4.4258	0
03/05/2024	R248 On 02-May-24			Bond Future	11.4700	11.4700	79.5547	79.5547	0
03/05/2024	R248 On 01-August-24			Bond Future	12.8174	12.7981	73.7324	73.8372	247,230
03/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1060.2700	1089.8100	1.0603	1.0898	0
03/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3966.6400	3891.3500	3.9666	3.8914	0
03/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1079.4600	1109.4000	1.0795	1.1094	0
03/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3927.6500	3852.7600	3.9277	3.8528	0
03/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1098.8600	1129.2100	1.0989	1.1292	0
03/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3888.9500	3814.4700	3.8890	3.8145	0
03/05/2024	R248 On 07-November-24			Bond Future	12.9511	12.9339	71.0363	71.1282	11,423
03/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2862.3200	2925.4700	2.8623	2.9255	0
03/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3783.4400	3754.6500	3.7834	3.7547	0
03/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2889.4100	2952.8100	2.8894	2.9528	0
03/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3756.1000	3727.5600	3.7561	3.7276	0
03/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2916.6000	2980.2600	2.9166	2.9803	0
03/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3728.9400	3700.6600	3.7289	3.7007	0
03/05/2024	R248 On 06-February-25			Bond Future	13.0875	13.0722	72.5945	72.6745	0
03/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2953.5700	3217.9700	2.9536	3.2180	0
03/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4975.4400	5159.8300	4.9754	5.1598	0
03/05/2024	R248 On 08-May-25			Bond Future	13.2222	13.2105	69.7286	69.7887	0
03/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3083.6300	2973.5400	3.0836	2.9735	0
03/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6411.5800	6241.3400	6.4116	6.2413	0
03/05/2024	R248 On 07-August-25			Bond Future	13.3807	13.3807	71.1677	71.1677	0
03/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4578.9400	4584.3300	4.5789	4.5843	0
03/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5445.2900	5450.6800	5.4453	5.4507	0
03/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0