



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 July 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	2025 On 01-August-24			Bond Future	181.5814	181.7056	181.5814	181.7056	4,600
02/07/2024	2025 On 07-November-24			Bond Future	185.8838	186.0107	185.8838	186.0107	4,870
02/07/2024	2029 On 01-August-24			Bond Future	131.3221	131.3835	131.3221	131.3835	9,944
02/07/2024	2029 On 07-November-24			Bond Future	133.0318	133.0945	133.0318	133.0945	0
02/07/2024	2029 On 06-February-25			Bond Future	135.9403	136.0040	135.9403	136.0040	0
02/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3540.3000	3603.9600	3.5403	3.6040	0
02/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2029 On 08-May-25			Bond Future	137.4569	137.5213	137.4569	137.5213	0
02/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	393.1300	328.7000	0.3931	0.3287	0
02/07/2024	2029 On 07-August-25			Bond Future	140.3863	140.4515	140.3863	140.4515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2976.2600	3041.5100	2.9763	3.0415	0
02/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2030 On 01-August-24			Bond Future	9.9593	9.9294	91.9998	92.1173	121,875
02/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1364.1900	1458.2400	1.3642	1.4582	600
02/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	383.8800	360.4000	0.3839	0.3604	0
02/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	1841.3700	1944.4800	1.8414	1.9445	0
02/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	242.3100	227.8900	0.2423	0.2279	0
02/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	1872.8600	1976.4300	1.8729	1.9764	0
02/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	235.3100	221.3500	0.2353	0.2214	0
02/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	1904.4400	2008.4600	1.9044	2.0085	0
02/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	228.4100	214.9000	0.2284	0.2149	0
02/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	2980.4900	3093.8000	2.9805	3.0938	600
02/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	83.8800	79.6600	0.0839	0.0797	0
02/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5140.9200	5258.2500	5.1409	5.2583	0
02/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	10.6100	10.4100	0.0106	0.0104	600
02/07/2024	2030 On 07-November-24			Bond Future	10.0270	9.9953	94.1552	94.2754	39,772
02/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	1902.5800	1978.7700	1.9026	1.9788	600
02/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	1212.8400	1168.8700	1.2128	1.1689	0
02/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3178.5100	3273.5100	3.1785	3.2735	600
02/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	636.8300	611.6700	0.6368	0.6117	0
02/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3263.1200	3359.0300	3.2631	3.3590	0
02/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	611.8100	587.5600	0.6118	0.5876	0
02/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3291.5500	3387.7500	3.2916	3.3878	0
02/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	603.7300	579.7700	0.6037	0.5798	0
02/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3320.0400	3416.5400	3.3200	3.4165	0
02/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	595.7400	572.0800	0.5957	0.5721	0
02/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	6920.6400	7035.8600	6.9206	7.0359	0
02/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	120.9300	115.9900	0.1209	0.1160	600
02/07/2024	2030 On 06-February-25			Bond Future	10.1018	10.0681	92.1810	92.3035	0
02/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3190.8600	3277.7600	3.1909	3.2778	0
02/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	1115.8800	1080.3200	1.1159	1.0803	0
02/07/2024	2030 On 08-May-25			Bond Future	10.1976	10.1619	94.1580	94.2828	0
02/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	1759.1700	1818.6100	1.7592	1.8186	0
02/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2698.7200	2633.3600	2.6987	2.6334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2459.1800	2530.6800	2.4592	2.5307	1,640
02/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	2068.1400	2014.8400	2.0681	2.0148	0
02/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3275.5500	3357.8000	3.2756	3.3578	2,280
02/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1577.3300	1534.7800	1.5773	1.5348	0
02/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6262.7900	6367.8600	6.2628	6.3679	0
02/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	682.0200	662.2900	0.6820	0.6623	1,640
02/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7425.8700	7535.9600	7.4259	7.5360	0
02/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	501.9500	487.2400	0.5020	0.4872	2,280
02/07/2024	2030 On 07-August-25			Bond Future	10.3154	10.2773	92.1304	92.2574	0
02/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	2739.3400	2812.6100	2.7393	2.8126	1,054
02/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	2193.2600	2139.4700	2.1933	2.1395	0
02/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4094.1000	4182.4600	4.0941	4.1825	0
02/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1494.3100	1455.6100	1.4943	1.4556	0
02/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	6591.9500	6696.9900	6.5920	6.6970	0
02/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	817.3300	795.3100	0.8173	0.7953	1,054
02/07/2024	2032 On 01-August-24			Bond Future	10.7105	10.6657	90.2307	90.4419	97,799
02/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	1685.1600	1845.2400	1.6852	1.8452	0
02/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	567.0400	515.9400	0.5670	0.5159	11,000
02/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2242.8500	2419.1300	2.2429	2.4191	600
02/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	388.0200	353.1200	0.3880	0.3531	0
02/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2315.9900	2493.9600	2.3160	2.4940	0
02/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	369.6400	336.4300	0.3696	0.3364	0
02/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	2352.8200	2531.6100	2.3528	2.5316	0
02/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	360.7600	328.3700	0.3608	0.3284	0
02/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	2389.8900	2569.4900	2.3899	2.5695	0
02/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	352.1500	320.5700	0.3522	0.3206	0
02/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	3764.8200	3963.6500	3.7648	3.9637	120
02/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	147.9800	135.6300	0.1480	0.1356	0
02/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4216.1400	4418.3700	4.2161	4.4184	600
02/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	110.8300	101.8800	0.1108	0.1019	0
02/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	4423.2600	4626.7200	4.4233	4.6267	0
02/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	97.1400	89.4200	0.0971	0.0894	100
02/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7146.0100	7356.2800	7.1460	7.3563	0
02/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	17.2600	16.3500	0.0173	0.0164	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8099.9200	8310.7300	8.0999	8.3107	0
02/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	8.9800	8.6100	0.0090	0.0086	11,000
02/07/2024	2032 On 07-November-24			Bond Future	10.8062	10.7591	88.1774	88.3934	52,889
02/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	2680.5700	2824.1200	2.6806	2.8241	600
02/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1303.4400	1230.9800	1.3034	1.2310	0
02/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	3806.8300	3973.4500	3.8068	3.9735	0
02/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	833.6500	784.2600	0.8337	0.7843	0
02/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	3840.1400	4007.3100	3.8401	4.0073	0
02/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	823.1700	774.3300	0.8232	0.7743	0
02/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	3873.5300	4041.2500	3.8735	4.0413	0
02/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	812.8100	764.5200	0.8128	0.7645	0
02/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4280.9800	4454.8900	4.2810	4.4549	600
02/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	697.4400	655.3400	0.6974	0.6553	0
02/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	4384.6600	4560.0000	4.3847	4.5600	1,615
02/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	671.0700	630.4000	0.6711	0.6304	0
02/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	9252.7900	9461.6400	9.2528	9.4616	0
02/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	106.4900	99.3300	0.1065	0.0993	600
02/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	10799.4100	11012.0300	10.7994	11.0120	0
02/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	47.4900	44.1000	0.0475	0.0441	1,615
02/07/2024	2032 On 06-February-25			Bond Future	10.9056	10.8562	90.0838	90.3042	0
02/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	4744.0800	4908.7200	4.7441	4.9087	0
02/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	1208.1000	1152.3400	1.2081	1.1523	0
02/07/2024	2032 On 08-May-25			Bond Future	11.0148	10.9630	87.8494	88.0742	0
02/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	2745.7500	2862.6300	2.7458	2.8626	0
02/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	3201.2000	3093.2300	3.2012	3.0932	0
02/07/2024	2032 On 07-August-25			Bond Future	11.1390	11.0846	89.6983	89.9276	0
02/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	5630.4600	5789.9600	5.6305	5.7900	0
02/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	2063.5000	1993.7500	2.0635	1.9938	0
02/07/2024	2033 On 01-August-24			Bond Future	123.7790	124.0661	123.7790	124.0661	7,742
02/07/2024	2033 On 07-November-24			Bond Future	125.2116	125.5052	125.2116	125.5052	0
02/07/2024	2033 On 06-February-25			Bond Future	127.9493	128.2489	127.9493	128.2489	0
02/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3009.2500	3308.8700	3.0093	3.3089	0
02/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2033 On 08-May-25			Bond Future	129.1919	129.4973	129.1919	129.4973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1428.1100	1122.6600	1.4281	1.1227	0
02/07/2024	2033 On 07-August-25			Bond Future	131.9453	132.2568	131.9453	132.2568	0
02/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3295.2800	3606.7700	3.2953	3.6068	0
02/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2037 On 01-August-24			Bond Future	11.7678	11.7132	79.0283	79.3266	186,168
02/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	2184.5500	2423.9500	2.1846	2.4240	0
02/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	455.6900	396.8100	0.4557	0.3968	0
02/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	2224.2800	2465.2100	2.2243	2.4652	0
02/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	442.6500	385.3000	0.4427	0.3853	0
02/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	2264.2800	2506.7100	2.2643	2.5067	1,383
02/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	429.9300	374.0800	0.4299	0.3741	0
02/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	7149.3400	7446.2000	7.1493	7.4462	0
02/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	10.9200	9.5000	0.0109	0.0095	1,383
02/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	10130.6600	10428.8600	10.1307	10.4289	0
02/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.8000	0.7200	0.0008	0.0007	1,383
02/07/2024	2037 On 07-November-24			Bond Future	11.8777	11.8209	80.8798	81.1850	16,440
02/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	4628.9400	4863.4100	4.6289	4.8634	0
02/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	1042.4300	971.7300	1.0424	0.9717	0
02/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	4667.0100	4902.2000	4.6670	4.9022	0
02/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	1030.4500	960.4700	1.0305	0.9605	0
02/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	4705.0100	4940.9300	4.7050	4.9409	0
02/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	1018.4400	949.1900	1.0184	0.9492	0
02/07/2024	2037 On 06-February-25			Bond Future	11.9897	11.9307	78.3678	78.6793	0
02/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	5543.2700	5771.0700	5.5433	5.7711	0
02/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1636.1900	1552.5000	1.6362	1.5525	0
02/07/2024	2037 On 08-May-25			Bond Future	12.1144	12.0530	80.0478	80.3658	3,975
02/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4103.8900	4287.7900	4.1039	4.2878	0
02/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	3407.8300	3273.8000	3.4078	3.2738	0
02/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5011.2200	5214.5400	5.0112	5.2145	15,000
02/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2806.6700	2692.0600	2.8067	2.6921	0
02/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	7524.2000	7766.6400	7.5242	7.7666	7,500
02/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1728.9900	1653.5000	1.7290	1.6535	0
02/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	7700.0800	7944.6600	7.7001	7.9447	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
02/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1674.3100	1600.9600	1.6743	1.6010	0
02/07/2024	2037 On 07-August-25			Bond Future	12.2532	12.1893	77.4714	77.7957	0
02/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	6515.8300	6736.0700	6.5158	6.7361	0
02/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2816.9900	2712.8900	2.8170	2.7129	0
02/07/2024	2038 On 01-August-24			Bond Future	133.4685	133.3221	133.4685	133.3221	3,162
02/07/2024	2038 On 07-November-24			Bond Future	136.6309	136.4808	136.6309	136.4808	425
02/07/2024	2038 On 06-February-25			Bond Future	137.4998	137.3459	137.4998	137.3459	0
02/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2269.8300	2115.9400	2.2698	2.1159	0
02/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2038 On 08-May-25			Bond Future	140.4825	140.3247	140.4825	140.3247	0
02/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	802.5100	644.7000	0.8025	0.6447	0
02/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2038 On 07-August-25			Bond Future	141.3128	141.1515	141.3128	141.1515	0
02/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1752.7600	1591.5400	1.7528	1.5915	0
02/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2040 On 01-August-24			Bond Future	12.0033	11.9488	79.2376	79.5561	36,860
02/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	2136.9800	2384.9200	2.1370	2.3849	680
02/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	551.3800	480.8900	0.5514	0.4809	0
02/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	2302.5600	2557.3700	2.3026	2.5574	0
02/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	491.8200	428.2000	0.4918	0.4282	0
02/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	2344.6400	2601.0900	2.3446	2.6011	0
02/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	477.7700	415.7900	0.4778	0.4158	0
02/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	2387.0600	2645.1200	2.3871	2.6451	0
02/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	464.1300	403.7600	0.4641	0.4038	0
02/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	4940.6400	5247.7200	4.9406	5.2477	0
02/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	81.7800	70.4300	0.0818	0.0704	680
02/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	5290.6400	5600.2200	5.2906	5.6002	7,500
02/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	64.0000	55.1500	0.0640	0.0552	0
02/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	7929.5700	8246.8600	7.9296	8.2469	0
02/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	8.9800	7.8400	0.0090	0.0078	680
02/07/2024	2040 On 07-November-24			Bond Future	12.1147	12.0580	81.0940	81.4197	95,017
02/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	2385.4300	2564.2800	2.3854	2.5643	640
02/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	2469.6300	2322.7900	2.4696	2.3228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4115.2400	4348.1900	4.1152	4.3482	0
02/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1409.8200	1317.0800	1.4098	1.3171	640
02/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5060.1300	5313.0700	5.0601	5.3131	0
02/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	1069.6900	996.9400	1.0697	0.9969	0
02/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	5100.5200	5354.2100	5.1005	5.3542	0
02/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	1057.2700	985.2700	1.0573	0.9853	0
02/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	5141.1400	5395.5700	5.1411	5.3956	0
02/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	1045.1400	973.8800	1.0451	0.9739	0
02/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	6346.4500	6619.7400	6.3465	6.6197	0
02/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	745.7000	693.3000	0.7457	0.6933	640
02/07/2024	2040 On 06-February-25			Bond Future	12.2277	12.1688	78.3359	78.6684	14
02/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	5645.7900	5887.2600	5.6458	5.8873	0
02/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1735.2300	1644.2000	1.7352	1.6442	0
02/07/2024	2040 On 08-May-25			Bond Future	12.3520	12.2909	80.0151	80.3546	3,900
02/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	4837.7300	5044.7500	4.8377	5.0448	0
02/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	3322.1300	3189.7100	3.3221	3.1897	0
02/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	5228.6900	5443.8400	5.2287	5.4438	15,000
02/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	3072.8100	2948.5200	3.0728	2.9485	0
02/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	7618.4300	7872.4100	7.6184	7.8724	7,500
02/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1986.6800	1901.2200	1.9867	1.9012	0
02/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	7875.5800	8132.8800	7.8756	8.1329	7,500
02/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1900.1900	1818.0500	1.9002	1.8181	0
02/07/2024	2040 On 07-August-25			Bond Future	12.4896	12.4261	77.1870	77.5333	0
02/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7112.5200	7350.4400	7.1125	7.3504	0
02/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2947.7300	2839.4100	2.9477	2.8394	0
02/07/2024	2044 On 01-August-24			Bond Future	12.0768	12.0222	75.3962	75.7194	122,533
02/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	1876.8800	2114.3500	1.8769	2.1144	0
02/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	692.6500	606.8500	0.6927	0.6069	0
02/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	1915.7400	2155.2200	1.9157	2.1552	0
02/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	674.0400	590.2500	0.6740	0.5903	0
02/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	1954.9400	2196.4000	1.9549	2.1964	0
02/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	655.8300	574.0200	0.6558	0.5740	0
02/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	5213.4500	5526.6400	5.2135	5.5266	0
02/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	73.3200	63.2400	0.0733	0.0632	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	6461.8600	6781.0400	6.4619	6.7810	0
02/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	30.4200	26.3300	0.0304	0.0263	15,000
02/07/2024	2044 On 07-November-24			Bond Future	12.1835	12.1269	77.1626	77.4932	216
02/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	3549.5400	3769.5100	3.5495	3.7695	0
02/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1745.7800	1635.0800	1.7458	1.6351	11,405
02/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	5090.9000	5346.8700	5.0909	5.3469	0
02/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	1108.5100	1033.8100	1.1085	1.0338	0
02/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	5131.4000	5388.1300	5.1314	5.3881	0
02/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	1095.9400	1022.0000	1.0959	1.0220	0
02/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	5171.9800	5429.4500	5.1720	5.4295	0
02/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	1083.5200	1010.3200	1.0835	1.0103	0
02/07/2024	2044 On 06-February-25			Bond Future	12.2914	12.2326	74.4447	74.7824	0
02/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2396.7000	2553.9900	2.3967	2.5540	449
02/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	4096.3700	3915.9800	4.0964	3.9160	0
02/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	3896.3900	4101.9100	3.8964	4.1019	449
02/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2717.6600	2585.5000	2.7177	2.5855	0
02/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	5750.6400	5996.4100	5.7506	5.9964	0
02/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1765.0300	1673.1200	1.7650	1.6731	0
02/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	8604.4300	8888.5900	8.6044	8.8886	0
02/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	972.0300	918.5100	0.9720	0.9185	449
02/07/2024	2044 On 08-May-25			Bond Future	12.4095	12.3486	76.0405	76.3851	0
02/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5027.0600	5240.0800	5.0271	5.2401	0
02/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	3311.4100	3179.8000	3.3114	3.1798	0
02/07/2024	2044 On 07-August-25			Bond Future	12.5396	12.4763	73.2539	73.6056	0
02/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	7213.7300	7455.9300	7.2137	7.4559	0
02/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2997.8000	2888.3700	2.9978	2.8884	0
02/07/2024	2046 On 01-August-24			Bond Future	116.0049	116.2676	116.0049	116.2676	12,779
02/07/2024	2046 On 07-November-24			Bond Future	116.5505	116.8195	116.5505	116.8195	4,922
02/07/2024	2046 On 06-February-25			Bond Future	119.0985	119.3731	119.0985	119.3731	0
02/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5088.5300	5363.0500	5.0885	5.3631	0
02/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2046 On 08-May-25			Bond Future	119.4303	119.7101	119.4303	119.7101	0
02/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	2539.7100	2259.8600	2.5397	2.2599	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	2046 On 07-August-25			Bond Future	121.9742	122.2595	121.9742	122.2595	0
02/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3284.1600	3569.4600	3.2842	3.5695	0
02/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2050 On 01-August-24			Bond Future	115.0873	115.1861	115.0873	115.1861	11,298
02/07/2024	2050 On 07-November-24			Bond Future	117.8143	117.9152	117.8143	117.9152	4,451
02/07/2024	2050 On 06-February-25			Bond Future	118.0299	118.1327	118.0299	118.1327	0
02/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2429.8900	2532.6700	2.4299	2.5327	0
02/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2050 On 08-May-25			Bond Future	120.5902	120.6949	120.5902	120.6949	0
02/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	569.7700	465.1400	0.5698	0.4651	0
02/07/2024	2050 On 07-August-25			Bond Future	120.7478	120.8547	120.7478	120.8547	0
02/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	857.7800	964.6600	0.8578	0.9647	0
02/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	AL37 On 01-August-24			Index Future	985.2990	986.7310	985.2990	986.7310	0
02/07/2024	AL37 On 07-November-24			Index Future	1008.3880	1009.8520	1008.3880	1,009.8520	0
02/07/2024	AL37 On 06-February-25			Index Future	1030.2070	1031.7000	1030.2070	1,031.7000	0
02/07/2024	AL37 On 08-May-25			Index Future	1052.3420	1053.8640	1052.3420	1,053.8640	0
02/07/2024	AL37 On 07-August-25			Index Future	1074.5650	1076.1150	1074.5650	1,076.1150	0
02/07/2024	AL7T On 01-August-24			Index Future	1158.7840	1162.0090	1158.7840	1,162.0090	0
02/07/2024	AL7T On 07-November-24			Index Future	1185.9370	1189.2360	1185.9370	1,189.2360	0
02/07/2024	AL7T On 06-February-25			Index Future	1211.5980	1214.9650	1211.5980	1,214.9650	0
02/07/2024	AL7T On 08-May-25			Index Future	1237.6300	1241.0650	1237.6300	1,241.0650	0
02/07/2024	AL7T On 07-August-25			Index Future	1263.7660	1267.2700	1263.7660	1,267.2700	0
02/07/2024	ALBI On 01-August-24			Index Future	1003.7650	1006.4840	1003.7650	1,006.4840	121
02/07/2024	ALBI On 07-November-24			Index Future	1027.2860	1030.0680	1027.2860	1,030.0680	16
02/07/2024	ALBI On 06-February-25			Index Future	1049.5140	1052.3530	1049.5140	1,052.3530	0
02/07/2024	ALBI On 08-May-25			Index Future	1072.0640	1074.9600	1072.0640	1,074.9600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	ALBI On 07-August-25			Index Future	1094.7030	1097.6580	1094.7030	1,097.6580	0
02/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C431 On 31-January-31			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
02/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	ES33 On 01-August-24			Bond Future	12.1456	12.0962	77.7339	77.9550	0
02/07/2024	ES33 On 07-November-24			Bond Future	12.2921	12.2404	75.7731	75.9993	0
02/07/2024	ES33 On 06-February-25			Bond Future	12.4438	12.3897	77.4291	77.6600	0
02/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3697.5500	3928.4400	3.6976	3.9284	0
02/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	ES33 On 08-May-25			Bond Future	12.6017	12.5452	75.3042	75.5399	0
02/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	532.2200	767.8600	0.5322	0.7679	0
02/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	ES33 On 07-August-25			Bond Future	12.7752	12.7161	76.9053	77.1457	0
02/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3100.7100	3341.0900	3.1007	3.3411	0
02/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	ES42 On 01-August-24			Bond Future	12.5968	12.5424	73.5712	73.8643	0
02/07/2024	ES42 On 07-November-24			Bond Future	12.7283	12.6716	71.0459	71.3459	0
02/07/2024	ES42 On 06-February-25			Bond Future	12.8573	12.7984	72.5980	72.9043	0
02/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4204.5100	4510.8000	4.2045	4.5108	0
02/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	ES42 On 08-May-25			Bond Future	12.9963	12.9350	69.9032	70.2159	0
02/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1272.3100	1585.0200	1.2723	1.5850	0
02/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	ES42 On 07-August-25			Bond Future	13.1429	13.0793	71.3871	71.7062	0
02/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3114.9700	3434.0400	3.1150	3.4340	0
02/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 01-August-24			GOVI	988.7880	991.4090	988.7880	991.4090	721
02/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	454180.0000	480390.0000	45.4180	48.0390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	454080.0000	480290.0000	45.4080	48.0290	0
02/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	453980.0000	480190.0000	45.3980	48.0190	0
02/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 07-November-24			GOVI	1011.9580	1014.6390	1011.9580	1,014.6390	0
02/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	631780.0000	658590.0000	63.1780	65.8590	0
02/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	631680.0000	658490.0000	63.1680	65.8490	0
02/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	631580.0000	658390.0000	63.1580	65.8390	0
02/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 06-February-25			GOVI	1033.8540	1036.5900	1033.8540	1,036.5900	0
02/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	618540.0000	645900.0000	61.8540	64.5900	0
02/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 08-May-25			GOVI	1056.0670	1058.8590	1056.0670	1,058.8590	0
02/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	340670.0000	368590.0000	34.0670	36.8590	0
02/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GOVI On 07-August-25			GOVI	1078.3690	1081.2160	1078.3690	1,081.2160	0
02/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	673690.0000	702160.0000	67.3690	70.2160	0
02/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/07/2024	IGOV On 01-August-24			Index Future	355.1010	355.3550	355.1010	355.3550	585
02/07/2024	IGOV On 07-November-24			Index Future	363.5160	363.7750	363.5160	363.7750	16
02/07/2024	IGOV On 06-February-25			Index Future	371.4670	371.7310	371.4670	371.7310	0
02/07/2024	IGOV On 08-May-25			Index Future	379.5320	379.8000	379.5320	379.8000	0
02/07/2024	IGOV On 07-August-25			Index Future	387.6280	387.9010	387.6280	387.9010	0
02/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/07/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
02/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
02/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
02/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
02/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
02/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
02/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
02/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
02/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/07/2024	R035 On 01-August-24			Bond Future	11.3632	11.3135	88.7367	89.0065	67,611
02/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2031.5200	2243.9700	2.0315	2.2440	0
02/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	496.9500	439.6000	0.4970	0.4396	9,500
02/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	2597.8400	2828.5300	2.5978	2.8285	0
02/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	328.1800	289.0700	0.3282	0.2891	0
02/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	2640.0400	2871.8400	2.6400	2.8718	0
02/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	318.2200	280.2200	0.3182	0.2802	0
02/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	2682.5200	2915.4200	2.6825	2.9154	0
02/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	308.5800	271.6800	0.3086	0.2717	0
02/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	4455.9900	4715.4200	4.4560	4.7154	5,100
02/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	84.6800	74.3100	0.0847	0.0743	0
02/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	5650.5500	5916.2800	5.6506	5.9163	0
02/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	34.1700	30.1000	0.0342	0.0301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	5890.4900	6156.9500	5.8905	6.1570	0
02/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	28.3300	24.9900	0.0283	0.0250	0
02/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	8499.7500	8769.2500	8.4998	8.7693	0
02/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	3.1600	2.8600	0.0032	0.0029	7,500
02/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	8639.5100	8909.0400	8.6395	8.9090	0
02/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	2.8000	2.5300	0.0028	0.0025	8,650
02/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	9195.2900	9464.9400	9.1953	9.4649	0
02/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	1.7000	1.5500	0.0017	0.0016	8,000
02/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	9333.4200	9603.0900	9.3334	9.6031	0
02/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	1.5000	1.3700	0.0015	0.0014	0
02/07/2024	R035 On 07-November-24			Bond Future	11.4717	11.4198	86.3007	86.5767	85,743
02/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	4608.9200	4822.0000	4.6089	4.8220	0
02/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	1011.7300	948.8400	1.0117	0.9488	0
02/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	4646.9700	4860.7100	4.6470	4.8607	0
02/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	999.8200	937.5900	0.9998	0.9376	0
02/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	4685.1100	4899.5100	4.6851	4.8995	0
02/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	988.0400	926.4700	0.9880	0.9265	0
02/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	4723.3300	4938.3800	4.7233	4.9384	1,000
02/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	976.3900	915.4700	0.9764	0.9155	0
02/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	8940.7100	9197.9600	8.9407	9.1980	0
02/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	277.5800	258.8600	0.2776	0.2589	1,000
02/07/2024	R035 On 06-February-25			Bond Future	11.5843	11.5302	88.1668	88.4485	0
02/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	5671.3400	5880.4500	5.6713	5.8805	0
02/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1525.6300	1453.0700	1.5256	1.4531	0
02/07/2024	R035 On 08-May-25			Bond Future	11.6982	11.6419	85.5423	85.8297	0
02/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	2994.3600	3135.9600	2.9944	3.1360	400
02/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	4219.4500	4073.6200	4.2195	4.0736	0
02/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	3842.7400	4005.4000	3.8427	4.0054	0
02/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	3427.5900	3302.8200	3.4276	3.3028	0
02/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	6767.7900	6979.9800	6.7678	6.9800	0
02/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1871.5000	1796.2600	1.8715	1.7963	400
02/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	9081.7900	9318.1400	9.0818	9.3181	0
02/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	1217.3000	1166.2200	1.2173	1.1662	400
02/07/2024	R035 On 07-August-25			Bond Future	11.8257	11.7670	87.3431	87.6363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	6649.7400	6851.1200	6.6497	6.8511	0
02/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2678.4000	2586.6000	2.6784	2.5866	0
02/07/2024	R053 On 01-August-24			Bond Future	11.9942	11.9243	101.0612	101.6107	0
02/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	8249.5100	8789.1600	8.2495	8.7892	0
02/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	52.4900	42.5900	0.0525	0.0426	0
02/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	8314.1900	8854.1700	8.3142	8.8542	0
02/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	50.7100	41.1400	0.0507	0.0411	0
02/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	8378.8300	8919.1400	8.3788	8.9191	0
02/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	48.9900	39.7500	0.0490	0.0398	0
02/07/2024	R053 On 07-November-24			Bond Future	12.1000	12.0274	97.5567	98.1189	3,638
02/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	6612.4900	7040.9200	6.6125	7.0409	0
02/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1558.0400	1424.2300	1.5580	1.4242	0
02/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	6664.7900	7094.5200	6.6648	7.0945	0
02/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1540.6900	1408.1800	1.5407	1.4082	0
02/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	6717.3600	7148.3800	6.7174	7.1484	0
02/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1523.7000	1392.4800	1.5237	1.3925	0
02/07/2024	R053 On 06-February-25			Bond Future	12.2047	12.1293	99.6655	100.2396	0
02/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	7666.0900	8081.5500	7.6661	8.0816	0
02/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	2380.8400	2222.2100	2.3808	2.2222	0
02/07/2024	R053 On 08-May-25			Bond Future	12.3151	12.2368	95.9313	96.5174	0
02/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	6565.1100	6928.8200	6.5651	6.9288	0
02/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	4201.0800	3978.6700	4.2011	3.9787	0
02/07/2024	R053 On 07-August-25			Bond Future	12.4338	12.3525	97.9485	98.5466	0
02/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	8929.6500	9336.6500	8.9297	9.3367	0
02/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3815.2000	3624.0900	3.8152	3.6241	0
02/07/2024	R186 On 01-August-24			Bond Future	8.7387	8.7075	105.0028	105.0702	89,368
02/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	277.7500	314.1700	0.2778	0.3142	0
02/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	404.4200	373.4400	0.4044	0.3734	0
02/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	288.1700	325.3000	0.2882	0.3253	0
02/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	393.2600	362.9900	0.3933	0.3630	0
02/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	298.6800	336.5200	0.2987	0.3365	0
02/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	382.1900	352.6300	0.3822	0.3526	0
02/07/2024	R186 On 07-November-24			Bond Future	8.7244	8.6887	107.4631	107.5319	37,087

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1173.2100	1222.3400	1.1732	1.2223	0
02/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	394.1400	374.4500	0.3941	0.3745	0
02/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1187.0900	1236.4600	1.1871	1.2365	0
02/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	388.9100	369.4600	0.3889	0.3695	0
02/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1200.8000	1250.4000	1.2008	1.2504	0
02/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	383.5200	364.3000	0.3835	0.3643	0
02/07/2024	R186 On 06-February-25			Bond Future	8.7187	8.6780	104.4717	104.5417	0
02/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1149.6600	1194.1200	1.1497	1.1941	0
02/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	617.1000	591.5500	0.6171	0.5916	0
02/07/2024	R186 On 08-May-25			Bond Future	8.7265	8.6790	106.7128	106.7840	0
02/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	630.4200	662.6900	0.6304	0.6627	0
02/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	1015.6700	976.7600	1.0157	0.9768	0
02/07/2024	R186 On 07-August-25			Bond Future	8.7652	8.7086	103.6453	103.7176	0
02/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1105.0400	1151.2500	1.1050	1.1513	1,983
02/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	526.9600	500.8900	0.5270	0.5009	0
02/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1492.0900	1545.8300	1.4921	1.5458	0
02/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	333.9400	315.4000	0.3339	0.3154	0
02/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2045.6000	2106.7800	2.0456	2.1068	0
02/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	175.1000	164.0000	0.1751	0.1640	1,983
02/07/2024	R202 On 01-August-24			Bond Future	261.4306	261.8432	261.4306	261.8432	448
02/07/2024	R202 On 07-November-24			Bond Future	267.6252	268.0470	267.6252	268.0470	520
02/07/2024	R202 On 06-February-25			Bond Future	268.2566	268.6874	268.2566	268.6874	0
02/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1466.5500	1897.4100	1.4666	1.8974	0
02/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	R202 On 08-May-25			Bond Future	274.0761	274.5154	274.0761	274.5154	0
02/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1766.1000	2205.3900	1.7661	2.2054	0
02/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	R202 On 07-August-25			Bond Future	274.5814	275.0298	274.5814	275.0298	0
02/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2981.4000	3429.7700	2.9814	3.4298	0
02/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	R209 On 01-August-24			Bond Future	11.4617	11.4120	69.1083	69.3486	11,452
02/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	1920.3800	2113.6900	1.9204	2.1137	0
02/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	407.1600	360.1700	0.4072	0.3602	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	1955.4900	2150.0300	1.9555	2.1500	0
02/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	395.5000	349.7400	0.3955	0.3497	0
02/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	1990.8300	2186.5800	1.9908	2.1866	0
02/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	384.1100	339.5600	0.3841	0.3396	0
02/07/2024	R209 On 07-November-24			Bond Future	11.5601	11.5085	67.5704	67.8162	5,237
02/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	3951.8300	4139.0900	3.9518	4.1391	0
02/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	958.0900	899.5300	0.9581	0.8995	0
02/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	3985.2000	4173.0700	3.9852	4.1731	0
02/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	946.8300	888.8800	0.9468	0.8889	0
02/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4018.6400	4207.1200	4.0186	4.2071	0
02/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	935.6900	878.3500	0.9357	0.8784	0
02/07/2024	R209 On 06-February-25			Bond Future	11.6589	11.6054	69.0313	69.2822	0
02/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	4936.2400	5121.1300	4.9362	5.1211	0
02/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1412.9200	1346.8300	1.4129	1.3468	0
02/07/2024	R209 On 08-May-25			Bond Future	11.7643	11.7088	67.3554	67.6115	0
02/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	3574.9800	3723.2600	3.5750	3.7233	0
02/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2999.4100	2891.5400	2.9994	2.8915	0
02/07/2024	R209 On 07-August-25			Bond Future	11.8795	11.8219	68.7731	69.0343	0
02/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	5939.4600	6119.0600	5.9395	6.1191	0
02/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2444.6700	2363.0000	2.4447	2.3630	0
02/07/2024	R210 On 01-August-24			Bond Future	238.3672	237.9183	238.3672	237.9183	1,448
02/07/2024	R210 On 07-November-24			Bond Future	240.6758	240.2161	240.6758	240.2161	0
02/07/2024	R210 On 06-February-25			Bond Future	245.9375	245.4670	245.9375	245.4670	0
02/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6327.5200	5857.0300	6.3275	5.8570	0
02/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	R210 On 08-May-25			Bond Future	247.8598	247.3778	247.8598	247.3778	0
02/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	170.1600	652.2000	0.1702	0.6522	0
02/07/2024	R210 On 07-August-25			Bond Future	253.1409	252.6477	253.1409	252.6477	0
02/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4700.9100	4207.6600	4.7009	4.2077	0
02/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/07/2024	R213 On 01-August-24			Bond Future	10.4008	10.3609	87.1193	87.2869	29,996
02/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2190.3800	2335.4500	2.1904	2.3355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	290.7700	268.2200	0.2908	0.2682	0
02/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2224.0100	2369.6800	2.2240	2.3697	0
02/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	283.6300	261.6800	0.2836	0.2617	0
02/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2257.8500	2404.0900	2.2579	2.4041	0
02/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	276.7300	255.3500	0.2767	0.2554	0
02/07/2024	R213 On 07-November-24			Bond Future	10.4887	10.4466	85.5993	85.7707	63,579
02/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	3543.2900	3678.6900	3.5433	3.6787	0
02/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	671.2200	635.2100	0.6712	0.6352	0
02/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	3573.4600	3709.2700	3.5735	3.7093	0
02/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	662.4300	626.8300	0.6624	0.6268	0
02/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	3603.8500	3740.0900	3.6039	3.7401	0
02/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	653.8900	618.7200	0.6539	0.6187	0
02/07/2024	R213 On 06-February-25			Bond Future	10.5841	10.5398	87.4504	87.6253	0
02/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4047.0500	4176.4800	4.0471	4.1765	0
02/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	1093.2900	1047.8400	1.0933	1.0478	0
02/07/2024	R213 On 08-May-25			Bond Future	10.6829	10.6362	85.7650	85.9433	0
02/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2267.2500	2357.2800	2.2673	2.3573	0
02/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2892.0300	2803.7400	2.8920	2.8037	0
02/07/2024	R213 On 07-August-25			Bond Future	10.7988	10.7496	87.5716	87.7534	0
02/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	4863.2000	4989.8100	4.8632	4.9898	0
02/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1758.6600	1703.5000	1.7587	1.7035	0
02/07/2024	R214 On 01-August-24			Bond Future	11.8665	11.8118	64.2737	64.5470	13,733
02/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	1884.0000	2099.4000	1.8840	2.0994	0
02/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	448.1200	390.2400	0.4481	0.3902	0
02/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	1919.3300	2136.2000	1.9193	2.1362	0
02/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	435.4500	379.0400	0.4355	0.3790	0
02/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	1954.8900	2173.2000	1.9549	2.1732	0
02/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	423.0700	368.1000	0.4231	0.3681	0
02/07/2024	R214 On 07-November-24			Bond Future	11.9677	11.9110	62.4728	62.7524	1,770
02/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4000.2500	4211.7300	4.0003	4.2117	0
02/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	1009.5800	941.4500	1.0096	0.9415	0
02/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4033.9900	4246.1600	4.0340	4.2462	0
02/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	997.8500	930.4100	0.9979	0.9304	0
02/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4067.8100	4280.6700	4.0678	4.2807	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	986.2400	919.4900	0.9862	0.9195	0
02/07/2024	R214 On 06-February-25			Bond Future	12.0705	12.0118	63.8237	64.1092	0
02/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	1933.4200	2063.3600	1.9334	2.0634	554
02/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	3517.2700	3361.7500	3.5173	3.3618	0
02/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3185.2400	3356.7800	3.1852	3.3568	554
02/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	2324.5400	2210.6200	2.3245	2.2106	0
02/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	4560.2300	4763.2000	4.5602	4.7632	0
02/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1577.1500	1494.6600	1.5772	1.4947	0
02/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	7624.7600	7869.0900	7.6248	7.8691	0
02/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	730.3600	689.2300	0.7304	0.6892	554
02/07/2024	R214 On 08-May-25			Bond Future	12.1730	12.1123	61.8854	62.1768	0
02/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	3985.0500	4160.6000	3.9851	4.1606	0
02/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2914.0000	2798.1600	2.9140	2.7982	0
02/07/2024	R214 On 07-August-25			Bond Future	12.2852	12.2224	63.1881	63.4854	0
02/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	5743.8000	5943.8700	5.7438	5.9439	0
02/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2642.6900	2545.4600	2.6427	2.5455	0
02/07/2024	R248 On 01-August-24			Bond Future	11.9725	11.9178	78.5902	78.9250	194,899
02/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	2464.4700	2733.5500	2.4645	2.7336	0
02/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	513.0500	447.3400	0.5131	0.4473	0
02/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	2508.3300	2779.0700	2.5083	2.7791	0
02/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	498.7300	434.6800	0.4987	0.4347	0
02/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	2552.3800	2824.7600	2.5524	2.8248	0
02/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	484.6800	422.2700	0.4847	0.4223	0
02/07/2024	R248 On 07-November-24			Bond Future	12.0767	12.0199	75.9801	76.3226	71,084
02/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	5128.9700	5394.4000	5.1290	5.3944	0
02/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	1106.3000	1029.2000	1.1063	1.0292	0
02/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	5170.4400	5436.6800	5.1704	5.4367	0
02/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	1093.3400	1017.0500	1.0933	1.0171	0
02/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	5211.9900	5479.0200	5.2120	5.4790	0
02/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	1080.5400	1005.0400	1.0805	1.0050	0
02/07/2024	R248 On 06-February-25			Bond Future	12.1825	12.1236	77.6230	77.9727	10,000
02/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	5168.8700	5408.3700	5.1689	5.4084	0
02/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	2162.2800	2052.1000	2.1623	2.0521	0
02/07/2024	R248 On 08-May-25			Bond Future	12.2879	12.2268	74.8355	75.1925	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5108.5700	5329.9400	5.1086	5.3299	0
02/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	3329.5700	3193.9800	3.3296	3.1940	0
02/07/2024	R248 On 07-August-25			Bond Future	12.4031	12.3397	76.4104	76.7746	0
02/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	7320.1600	7572.0900	7.3202	7.5721	0
02/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2943.7500	2831.5100	2.9438	2.8315	0
02/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0