



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
04/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	2025 On 01-August-24			Bond Future	181.5235	181.5753	181.5235	181.5753	4,600
04/07/2024	2025 On 07-November-24			Bond Future	185.8257	185.8783	185.8257	185.8783	4,870
04/07/2024	2029 On 01-August-24			Bond Future	131.2508	131.5725	131.2508	131.5725	9,550
04/07/2024	2029 On 07-November-24			Bond Future	132.9596	133.2887	132.9596	133.2887	0
04/07/2024	2029 On 06-February-25			Bond Future	135.8681	136.2041	135.8681	136.2041	0
04/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3468.0600	3804.0600	3.4681	3.8041	0
04/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2029 On 08-May-25			Bond Future	137.3850	137.7275	137.3850	137.7275	0
04/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	464.9600	122.4600	0.4650	0.1225	0
04/07/2024	2029 On 07-August-25			Bond Future	140.3149	140.6642	140.3149	140.6642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2904.9300	3254.2300	2.9049	3.2542	0
04/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2030 On 01-August-24			Bond Future	9.7881	9.8194	92.6764	92.5524	98,477
04/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1855.0300	1765.0800	1.8550	1.7651	600
04/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	198.1500	232.1700	0.1982	0.2322	0
04/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2391.6300	2290.7100	2.3916	2.2907	0
04/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	116.0000	139.0500	0.1160	0.1391	0
04/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2426.2600	2324.7600	2.4263	2.3248	0
04/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	112.1400	134.6100	0.1121	0.1346	0
04/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2460.9400	2358.8700	2.4609	2.3589	0
04/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	108.3400	130.2400	0.1083	0.1302	0
04/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3607.5200	3492.5000	3.6075	3.4925	600
04/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	34.3400	43.2900	0.0343	0.0433	0
04/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5810.2300	5687.5400	5.8102	5.6875	0
04/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	3.3500	4.6300	0.0034	0.0046	600
04/07/2024	2030 On 07-November-24			Bond Future	9.8448	9.8781	94.8482	94.7211	64,281
04/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2316.6100	2240.7200	2.3166	2.2407	600
04/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	933.8900	985.0300	0.9339	0.9850	0
04/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3703.5300	3607.4100	3.7035	3.6074	600
04/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	468.8700	499.7800	0.4689	0.4998	0
04/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3793.6100	3696.5000	3.7936	3.6965	0
04/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	449.3200	479.2400	0.4493	0.4792	0
04/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3823.8200	3726.3800	3.8238	3.7264	0
04/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	443.0200	472.6100	0.4430	0.4726	0
04/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3854.0800	3756.3200	3.8541	3.7563	0
04/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	436.8000	466.0700	0.4368	0.4661	0
04/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7574.5200	7454.8400	7.5745	7.4548	0
04/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	81.8300	89.1800	0.0818	0.0892	600
04/07/2024	2030 On 06-February-25			Bond Future	9.9079	9.9433	92.8901	92.7600	0
04/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3676.9800	3587.6500	3.6770	3.5877	0
04/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	892.9400	933.6600	0.8929	0.9337	0
04/07/2024	2030 On 08-May-25			Bond Future	9.9907	10.0285	94.8836	94.7504	0
04/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2093.0400	2031.1800	2.0930	2.0312	0
04/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2307.0300	2378.3200	2.3070	2.3783	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2861.7100	2787.3900	2.8617	2.7874	1,640
04/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1745.1100	1803.9400	1.7451	1.8039	0
04/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3739.7200	3654.2500	3.7397	3.6543	2,280
04/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1315.9400	1363.6200	1.3159	1.3636	0
04/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6860.6400	6751.0300	6.8606	6.7510	0
04/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	554.3100	577.8500	0.5543	0.5779	1,640
04/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8054.2500	7939.0900	8.0543	7.9391	0
04/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	404.7700	422.7600	0.4048	0.4228	2,280
04/07/2024	2030 On 07-August-25			Bond Future	10.0936	10.1342	92.8727	92.7364	0
04/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3158.1000	3080.4900	3.1581	3.0805	1,054
04/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1869.6600	1928.3800	1.8697	1.9284	0
04/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4599.6800	4506.4100	4.5997	4.5064	0
04/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1257.5300	1300.5900	1.2575	1.3006	0
04/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7194.9700	7084.1700	7.1950	7.0842	0
04/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	677.9900	703.5200	0.6780	0.7035	1,054
04/07/2024	2032 On 01-August-24			Bond Future	10.5342	10.5706	91.0658	90.8926	84,333
04/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2266.2500	2145.6600	2.2663	2.1457	0
04/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	313.0600	365.7100	0.3131	0.3657	11,000
04/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2892.8600	2758.0300	2.8929	2.7580	600
04/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	202.9600	241.3700	0.2030	0.2414	0
04/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2973.4800	2837.1000	2.9735	2.8371	0
04/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	192.0600	228.9200	0.1921	0.2289	0
04/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3013.9500	2876.8200	3.0140	2.8768	0
04/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	186.8200	222.9300	0.1868	0.2229	0
04/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3054.5900	2916.7200	3.0546	2.9167	0
04/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	181.7800	217.1500	0.1818	0.2172	0
04/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4520.4700	4363.7700	4.5205	4.3638	120
04/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	68.5600	85.1000	0.0686	0.0851	0
04/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4989.9600	4829.4800	4.9900	4.8295	600
04/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	49.5800	62.3400	0.0496	0.0623	0
04/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5203.9700	5042.0500	5.2040	5.0421	0
04/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	42.7800	54.1000	0.0428	0.0541	100
04/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7970.1600	7799.1900	7.9702	7.7992	0
04/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	6.3400	8.6100	0.0063	0.0086	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8929.1000	8757.0800	8.9291	8.7571	0
04/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	3.0900	4.3100	0.0031	0.0043	11,000
04/07/2024	2032 On 07-November-24			Bond Future	10.6207	10.6590	89.0325	88.8551	54,972
04/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3228.1900	3113.9200	3.2282	3.1139	600
04/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	995.9000	1059.0600	0.9959	1.0591	0
04/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4447.0000	4313.7800	4.4470	4.3138	0
04/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	618.6600	662.8700	0.6187	0.6629	0
04/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4482.5400	4348.8700	4.4825	4.3489	0
04/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	610.4100	654.1700	0.6104	0.6542	0
04/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4518.1500	4384.0200	4.5182	4.3840	0
04/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	602.2700	645.5700	0.6023	0.6456	0
04/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4950.8400	4811.5500	4.9508	4.8116	600
04/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	512.1400	550.2800	0.5121	0.5503	0
04/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5060.4300	4919.9300	5.0604	4.9199	1,615
04/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	491.6800	528.6100	0.4917	0.5286	0
04/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10072.5100	9902.4500	10.0725	9.9025	0
04/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	71.0500	78.4200	0.0711	0.0784	600
04/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11637.2700	11463.4200	11.6373	11.4634	0
04/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	30.1900	33.7700	0.0302	0.0338	1,615
04/07/2024	2032 On 06-February-25			Bond Future	10.7106	10.7509	90.9585	90.7770	0
04/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5381.9300	5249.2600	5.3819	5.2493	0
04/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	971.2800	1020.1100	0.9713	1.0201	0
04/07/2024	2032 On 08-May-25			Bond Future	10.8097	10.8520	88.7440	88.5583	0
04/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3198.1100	3103.5000	3.1981	3.1035	0
04/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2758.9400	2850.0600	2.7589	2.8501	0
04/07/2024	2032 On 07-August-25			Bond Future	10.9229	10.9675	90.6132	90.4232	0
04/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6254.9700	6124.9500	6.2550	6.1250	0
04/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1773.1400	1833.0700	1.7731	1.8331	0
04/07/2024	2033 On 01-August-24			Bond Future	124.0552	124.0574	124.0552	124.0574	7,576
04/07/2024	2033 On 07-November-24			Bond Future	125.4951	125.4972	125.4951	125.4972	0
04/07/2024	2033 On 06-February-25			Bond Future	128.2404	128.2421	128.2404	128.2421	0
04/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3300.3900	3302.1300	3.3004	3.3021	0
04/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2033 On 08-May-25			Bond Future	129.4914	129.4924	129.4914	129.4924	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1128.6500	1127.6000	1.1287	1.1276	0
04/07/2024	2033 On 07-August-25			Bond Future	132.2530	132.2535	132.2530	132.2535	0
04/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3602.9700	3603.5400	3.6030	3.6035	0
04/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2037 On 01-August-24			Bond Future	11.5605	11.6173	80.1698	79.8546	185,450
04/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3072.9100	2818.7600	3.0729	2.8188	0
04/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	202.5500	263.6500	0.2026	0.2637	0
04/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3118.7600	2863.0400	3.1188	2.8630	0
04/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	195.6300	255.1600	0.1956	0.2552	0
04/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3164.7700	2907.5100	3.1648	2.9075	1,383
04/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	188.9200	246.9100	0.1889	0.2469	0
04/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8282.5700	7969.0000	8.2826	7.9690	0
04/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	2.6500	4.3300	0.0027	0.0043	1,383
04/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11271.5000	10956.3700	11.2715	10.9564	0
04/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.1400	0.2600	0.0001	0.0003	1,383
04/07/2024	2037 On 07-November-24			Bond Future	11.6618	11.7210	82.0485	81.7258	26,154
04/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5508.2100	5261.6700	5.5082	5.2617	0
04/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	753.0000	829.2100	0.7530	0.8292	0
04/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5549.0700	5301.7900	5.5491	5.3018	0
04/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	743.8100	819.2800	0.7438	0.8193	0
04/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5589.8700	5341.8500	5.5899	5.3419	0
04/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	734.6000	809.3300	0.7346	0.8093	0
04/07/2024	2037 On 06-February-25			Bond Future	11.7651	11.8266	79.5627	79.2328	0
04/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6401.5000	6161.4800	6.4015	6.1615	0
04/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1299.4700	1389.4200	1.2995	1.3894	0
04/07/2024	2037 On 08-May-25			Bond Future	11.8805	11.9445	81.2695	80.9322	3,975
04/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4798.3300	4603.1400	4.7983	4.6031	0
04/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2880.6000	3022.6900	2.8806	3.0227	0
04/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5779.3700	5564.1500	5.7794	5.5642	15,000
04/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2353.1500	2475.2100	2.3532	2.4752	0
04/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8441.9100	8186.2900	8.4419	8.1863	7,500
04/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1425.0300	1506.6900	1.4250	1.5067	0
04/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8626.0300	8368.1900	8.6260	8.3682	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
04/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1378.5900	1458.0300	1.3786	1.4580	0
04/07/2024	2037 On 07-August-25			Bond Future	12.0092	12.0760	78.7202	78.3754	0
04/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7351.9900	7118.5100	7.3520	7.1185	0
04/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2404.3800	2515.6500	2.4044	2.5157	0
04/07/2024	2038 On 01-August-24			Bond Future	133.6835	133.6113	133.6835	133.6113	3,162
04/07/2024	2038 On 07-November-24			Bond Future	136.8518	136.7777	136.8518	136.7777	425
04/07/2024	2038 On 06-February-25			Bond Future	137.7275	137.6509	137.7275	137.6509	0
04/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2497.5100	2420.9400	2.4975	2.4209	0
04/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2038 On 08-May-25			Bond Future	140.7169	140.6383	140.7169	140.6383	0
04/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1036.8600	958.2500	1.0369	0.9583	0
04/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2038 On 07-August-25			Bond Future	141.5547	141.4731	141.5547	141.4731	0
04/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1994.6900	1913.1000	1.9947	1.9131	0
04/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2040 On 01-August-24			Bond Future	11.8011	11.8579	80.4281	80.0909	35,372
04/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3031.7200	2768.5300	3.0317	2.7685	680
04/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	255.6500	329.6600	0.2557	0.3297	0
04/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3224.1700	2953.8500	3.2242	2.9539	0
04/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	222.9600	289.8400	0.2230	0.2898	0
04/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3272.7100	3000.6800	3.2727	3.0007	0
04/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	215.3700	280.5400	0.2154	0.2805	0
04/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3321.4500	3047.7600	3.3215	3.0478	0
04/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	208.0500	271.5600	0.2081	0.2716	0
04/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6076.4300	5751.7000	6.0764	5.7517	0
04/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	27.1000	39.5700	0.0271	0.0396	680
04/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6437.5200	6110.1600	6.4375	6.1102	7,500
04/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	20.4100	30.2500	0.0204	0.0303	0
04/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9113.2300	8777.4400	9.1132	8.7774	0
04/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	2.1700	3.5800	0.0022	0.0036	680
04/07/2024	2040 On 07-November-24			Bond Future	11.9044	11.9634	82.3129	81.9676	92,146
04/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3035.7200	2845.8400	3.0357	2.8458	640
04/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1901.0800	2056.4700	1.9011	2.0565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4966.0700	4720.5800	4.9661	4.7206	0
04/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1041.8100	1141.5900	1.0418	1.1416	640
04/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5986.2000	5720.1000	5.9862	5.7201	0
04/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	776.9200	856.0900	0.7769	0.8561	0
04/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6029.4400	5762.5600	6.0294	5.7626	0
04/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	767.3500	845.7400	0.7674	0.8457	0
04/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6072.8700	5805.2200	6.0729	5.8052	0
04/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	758.0300	835.6500	0.7580	0.8357	0
04/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7350.2200	7062.9500	7.3502	7.0630	0
04/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	530.6300	588.6300	0.5306	0.5886	640
04/07/2024	2040 On 06-February-25			Bond Future	12.0090	12.0704	79.5821	79.2291	14
04/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6535.2100	6279.8400	6.5352	6.2798	0
04/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1378.4500	1476.0800	1.3785	1.4761	0
04/07/2024	2040 On 08-May-25			Bond Future	12.1247	12.1885	81.2892	80.9283	3,900
04/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5600.3600	5380.9500	5.6004	5.3810	0
04/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2810.7300	2952.1500	2.8107	2.9522	0
04/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6021.5100	5793.6800	6.0215	5.7937	15,000
04/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2591.6000	2724.6000	2.5916	2.7246	0
04/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8556.2000	8288.1600	8.5562	8.2882	7,500
04/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1650.4200	1743.2100	1.6504	1.7432	0
04/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	8825.8500	8554.3500	8.8259	8.5544	7,500
04/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1576.4300	1665.7600	1.5764	1.6658	0
04/07/2024	2040 On 07-August-25			Bond Future	12.2528	12.3193	78.4893	78.1205	0
04/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7993.9400	7741.6600	7.9939	7.7417	0
04/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2526.9000	2643.4300	2.5269	2.6434	0
04/07/2024	2044 On 01-August-24			Bond Future	11.8749	11.9316	76.6042	76.2615	121,853
04/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2728.8100	2476.5400	2.7288	2.4765	0
04/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	336.5800	426.9600	0.3366	0.4270	0
04/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	2775.4200	2521.0500	2.7754	2.5211	0
04/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	325.7200	414.0000	0.3257	0.4140	0
04/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	2822.2800	2565.8400	2.8223	2.5658	0
04/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	315.1700	401.3800	0.3152	0.4014	0
04/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6372.1000	6040.6900	6.3721	6.0407	0
04/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	23.9700	35.2100	0.0240	0.0352	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
04/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	7648.1700	7310.2800	7.6482	7.3103	0
04/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	8.7300	13.4900	0.0087	0.0135	15,000
04/07/2024	2044 On 07-November-24			Bond Future	11.9737	12.0327	78.3993	78.0485	470
04/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4350.7400	4118.5200	4.3507	4.1185	0
04/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1310.2200	1428.8300	1.3102	1.4288	11,405
04/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6027.0300	5757.6700	6.0270	5.7577	0
04/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	807.8800	889.3500	0.8079	0.8894	0
04/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6070.4000	5800.2600	6.0704	5.8003	0
04/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	798.1800	878.8700	0.7982	0.8789	0
04/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6113.8200	5842.9000	6.1138	5.8429	0
04/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	788.6000	868.5100	0.7886	0.8685	0
04/07/2024	2044 On 06-February-25			Bond Future	12.0736	12.1348	75.7092	75.3505	0
04/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2973.6500	2805.1000	2.9737	2.8051	449
04/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3408.8900	3598.9500	3.4089	3.5990	0
04/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4651.0900	4432.6700	4.6511	4.4327	449
04/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2207.9300	2348.1200	2.2079	2.3481	0
04/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	6654.7600	6394.9100	6.6548	6.3949	0
04/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1404.7200	1503.4800	1.4047	1.5035	0
04/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	9653.2700	9353.6500	9.6533	9.3537	0
04/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	756.4400	815.4300	0.7564	0.8154	449
04/07/2024	2044 On 08-May-25			Bond Future	12.1833	12.2468	77.3331	76.9665	0
04/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5811.1700	5585.3900	5.8112	5.5854	0
04/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2802.8700	2943.7000	2.8029	2.9437	0
04/07/2024	2044 On 07-August-25			Bond Future	12.3043	12.3703	74.5751	74.2005	0
04/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8110.0100	7853.1900	8.1100	7.8532	0
04/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2572.9100	2690.7200	2.5729	2.6907	0
04/07/2024	2046 On 01-August-24			Bond Future	116.5211	116.4354	116.5211	116.4354	12,779
04/07/2024	2046 On 07-November-24			Bond Future	117.0799	116.9920	117.0799	116.9920	6,229
04/07/2024	2046 On 06-February-25			Bond Future	119.6407	119.5506	119.6407	119.5506	0
04/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5630.6500	5540.6200	5.6307	5.5406	0
04/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2046 On 08-May-25			Bond Future	119.9862	119.8932	119.9862	119.8932	0
04/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1983.8500	2076.7700	1.9839	2.0768	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	2046 On 07-August-25			Bond Future	122.5437	122.4483	122.5437	122.4483	0
04/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3853.7100	3758.2800	3.8537	3.7583	0
04/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2050 On 01-August-24			Bond Future	114.9837	115.5685	114.9837	115.5685	11,298
04/07/2024	2050 On 07-November-24			Bond Future	117.7088	118.3072	117.7088	118.3072	4,451
04/07/2024	2050 On 06-February-25			Bond Future	117.9238	118.5346	117.9238	118.5346	0
04/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2323.7800	2934.6400	2.3238	2.9346	0
04/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2050 On 08-May-25			Bond Future	120.4834	121.1072	120.4834	121.1072	0
04/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	676.6500	52.7900	0.6767	0.0528	0
04/07/2024	2050 On 07-August-25			Bond Future	120.6410	121.2769	120.6410	121.2769	0
04/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	751.0400	1386.8500	0.7510	1.3869	0
04/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	AL37 On 01-August-24			Index Future	992.6280	991.2110	992.6280	991.2110	0
04/07/2024	AL37 On 07-November-24			Index Future	1015.8910	1014.4400	1015.8910	1,014.4400	0
04/07/2024	AL37 On 06-February-25			Index Future	1037.8780	1036.3920	1037.8780	1,036.3920	0
04/07/2024	AL37 On 08-May-25			Index Future	1060.1840	1058.6630	1060.1840	1,058.6630	0
04/07/2024	AL37 On 07-August-25			Index Future	1082.5810	1081.0240	1082.5810	1,081.0240	0
04/07/2024	AL7T On 01-August-24			Index Future	1172.0820	1169.1980	1172.0820	1,169.1980	0
04/07/2024	AL7T On 07-November-24			Index Future	1199.5500	1196.5970	1199.5500	1,196.5970	0
04/07/2024	AL7T On 06-February-25			Index Future	1225.5120	1222.4920	1225.5120	1,222.4920	0
04/07/2024	AL7T On 08-May-25			Index Future	1251.8510	1248.7620	1251.8510	1,248.7620	0
04/07/2024	AL7T On 07-August-25			Index Future	1278.2960	1275.1380	1278.2960	1,275.1380	0
04/07/2024	ALBI On 01-August-24			Index Future	1014.4620	1011.8830	1014.4620	1,011.8830	121
04/07/2024	ALBI On 07-November-24			Index Future	1038.2370	1035.5960	1038.2370	1,035.5960	16
04/07/2024	ALBI On 06-February-25			Index Future	1060.7080	1058.0060	1060.7080	1,058.0060	0
04/07/2024	ALBI On 08-May-25			Index Future	1083.5040	1080.7420	1083.5040	1,080.7420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	ALBI On 07-August-25			Index Future	1106.3930	1103.5690	1106.3930	1,103.5690	0
04/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	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
04/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	ES33 On 01-August-24			Bond Future	11.9473	11.9791	78.6274	78.4834	0
04/07/2024	ES33 On 07-November-24			Bond Future	12.0843	12.1176	76.6883	76.5407	0
04/07/2024	ES33 On 06-February-25			Bond Future	12.2261	12.2610	78.3653	78.2142	0
04/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4633.6700	4482.5900	4.6337	4.4826	0
04/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	ES33 On 08-May-25			Bond Future	12.3738	12.4103	76.2617	76.1071	0
04/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1489.6700	1335.0900	1.4897	1.3351	0
04/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	ES33 On 07-August-25			Bond Future	12.5362	12.5746	77.8844	77.7262	0
04/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4079.8300	3921.6200	4.0798	3.9216	0
04/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	ES42 On 01-August-24			Bond Future	12.3994	12.4562	74.6439	74.3322	0
04/07/2024	ES42 On 07-November-24			Bond Future	12.5224	12.5817	72.1444	71.8252	0
04/07/2024	ES42 On 06-February-25			Bond Future	12.6433	12.7049	73.7214	73.3950	0
04/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5327.9400	5001.5600	5.3279	5.0016	0
04/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	ES42 On 08-May-25			Bond Future	12.7735	12.8376	71.0520	70.7183	0
04/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2421.1400	2087.3600	2.4211	2.0874	0
04/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	ES42 On 07-August-25			Bond Future	12.9110	12.9778	72.5616	72.2204	0
04/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4289.4200	3948.2700	4.2894	3.9483	0
04/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 01-August-24			GOVI	999.3000	996.7710	999.3000	996.7710	715
04/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	559300.0000	534010.0000	55.9300	53.4010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	559200.0000	533910.0000	55.9200	53.3910	0
04/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	559100.0000	533810.0000	55.9100	53.3810	0
04/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 07-November-24			GOVI	1022.7190	1020.1300	1022.7190	1,020.1300	0
04/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	739390.0000	713500.0000	73.9390	71.3500	0
04/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	739290.0000	713400.0000	73.9290	71.3400	0
04/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	739190.0000	713300.0000	73.9190	71.3300	0
04/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 06-February-25			GOVI	1044.8540	1042.2060	1044.8540	1,042.2060	0
04/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	728540.0000	702060.0000	72.8540	70.2060	0
04/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 08-May-25			GOVI	1067.3090	1064.6010	1067.3090	1,064.6010	0
04/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	453090.0000	426010.0000	45.3090	42.6010	0
04/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GOVI On 07-August-25			GOVI	1089.8560	1087.0870	1089.8560	1,087.0870	0
04/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	788560.0000	760870.0000	78.8560	76.0870	0
04/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/07/2024	IGOV On 01-August-24			Index Future	355.3430	355.7300	355.3430	355.7300	585
04/07/2024	IGOV On 07-November-24			Index Future	363.7650	364.1600	363.7650	364.1600	16
04/07/2024	IGOV On 06-February-25			Index Future	371.7230	372.1260	371.7230	372.1260	0
04/07/2024	IGOV On 08-May-25			Index Future	379.7950	380.2070	379.7950	380.2070	0
04/07/2024	IGOV On 07-August-25			Index Future	387.9000	388.3190	387.9000	388.3190	0
04/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/07/2024	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
04/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
04/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
04/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
04/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
04/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
04/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
04/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/07/2024	R035 On 01-August-24			Bond Future	11.1464	11.1980	89.9227	89.6383	72,748
04/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2936.5800	2711.3800	2.9366	2.7114	0
04/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	216.0500	275.1700	0.2161	0.2752	9,500
04/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3586.7100	3342.9500	3.5867	3.3430	0
04/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	131.0900	171.6500	0.1311	0.1717	0
04/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3634.1100	3389.2100	3.6341	3.3892	0
04/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	126.3300	165.7500	0.1263	0.1658	0
04/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3681.6600	3435.6600	3.6817	3.4357	0
04/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	121.7600	160.0800	0.1218	0.1601	0
04/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5583.6800	5310.5600	5.5837	5.3106	5,100
04/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	26.4100	37.6100	0.0264	0.0376	0
04/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	6811.5400	6531.8200	6.8115	6.5318	0
04/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	9.2000	13.8000	0.0092	0.0138	0
04/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7055.5300	6775.0300	7.0555	6.7750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	7.4100	11.2300	0.0074	0.0112	0
04/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9683.1600	9399.2600	9.6832	9.3993	0
04/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.6100	1.0300	0.0006	0.0010	7,500
04/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	9823.2000	9539.2500	9.8232	9.5393	0
04/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.5300	0.9000	0.0005	0.0009	8,650
04/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10379.8500	10095.7600	10.3799	10.0958	0
04/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.3000	0.5300	0.0003	0.0005	8,000
04/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10518.1400	10234.0200	10.5181	10.2340	0
04/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.2600	0.4600	0.0003	0.0005	0
04/07/2024	R035 On 07-November-24			Bond Future	11.2451	11.2990	87.5150	87.2239	101,713
04/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5527.9100	5304.3900	5.5279	5.3044	0
04/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	716.4400	784.0200	0.7164	0.7840	0
04/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5568.8900	5344.6900	5.5689	5.3447	0
04/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	707.4600	774.3600	0.7075	0.7744	0
04/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5609.9200	5385.0600	5.6099	5.3851	0
04/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	698.5700	764.8100	0.6986	0.7648	0
04/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5651.0200	5425.4900	5.6510	5.4255	1,000
04/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	689.8000	755.3700	0.6898	0.7554	0
04/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10060.2300	9790.7200	10.0602	9.7907	0
04/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	182.8200	204.4100	0.1828	0.2044	1,000
04/07/2024	R035 On 06-February-25			Bond Future	11.3478	11.4040	89.4084	89.1108	0
04/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6577.7500	6357.8900	6.5778	6.3579	0
04/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1190.4900	1268.2500	1.1905	1.2683	0
04/07/2024	R035 On 08-May-25			Bond Future	11.4515	11.5102	86.8116	86.5073	0
04/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3610.5000	3459.3100	3.6105	3.4593	400
04/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3566.2300	3719.3600	3.5662	3.7194	0
04/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4550.4700	4377.5400	4.5505	4.3775	0
04/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2865.9600	2997.3500	2.8660	2.9974	0
04/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7691.7000	7467.9900	7.6917	7.4680	0
04/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1526.0500	1606.6600	1.5261	1.6067	400
04/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10112.5700	9863.9200	10.1126	9.8639	0
04/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	978.7200	1034.3900	0.9787	1.0344	400
04/07/2024	R035 On 07-August-25			Bond Future	11.5679	11.6292	88.6406	88.3296	0
04/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7529.3000	7316.1600	7.5293	7.3162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2260.4100	2358.3500	2.2604	2.3584	0
04/07/2024	R053 On 01-August-24			Bond Future	11.7876	11.8392	102.7027	102.2882	0
04/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	9854.0600	9446.9600	9.8541	9.4470	0
04/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	15.4900	22.9200	0.0155	0.0229	0
04/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	9919.9200	9512.5800	9.9199	9.5126	0
04/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	14.8900	22.0800	0.0149	0.0221	0
04/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	9985.7000	9578.1200	9.9857	9.5781	0
04/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	14.3100	21.2600	0.0143	0.0213	0
04/07/2024	R053 On 07-November-24			Bond Future	11.8851	11.9388	99.2372	98.8128	3,638
04/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	7870.5800	7548.7800	7.8706	7.5488	0
04/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1135.5800	1238.1900	1.1356	1.2382	0
04/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	7926.8000	7604.0400	7.9268	7.6040	0
04/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1122.1500	1223.8000	1.1222	1.2238	0
04/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	7983.2600	7659.5500	7.9833	7.6596	0
04/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1109.0500	1209.7500	1.1091	1.2098	0
04/07/2024	R053 On 06-February-25			Bond Future	11.9815	12.0372	101.3837	100.9497	0
04/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	8892.8000	8579.3000	8.8928	8.5793	0
04/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1889.4300	2009.8600	1.8894	2.0099	0
04/07/2024	R053 On 08-May-25			Bond Future	12.0832	12.1410	97.6876	97.2441	0
04/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	7642.3500	7366.2400	7.6424	7.3662	0
04/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3521.9900	3689.4000	3.5220	3.6894	0
04/07/2024	R053 On 07-August-25			Bond Future	12.1926	12.2528	99.7435	99.2902	0
04/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10140.9000	9831.4600	10.1409	9.8315	0
04/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3231.4600	3375.3300	3.2315	3.3753	0
04/07/2024	R186 On 01-August-24			Bond Future	8.5989	8.6091	105.3047	105.2826	85,843
04/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	421.4000	414.2700	0.4214	0.4143	0
04/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	246.2000	261.1100	0.2462	0.2611	0
04/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	434.8800	427.5200	0.4349	0.4275	0
04/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	238.1000	252.7800	0.2381	0.2528	0
04/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	448.4700	440.8600	0.4485	0.4409	0
04/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	230.1100	244.5400	0.2301	0.2445	0
04/07/2024	R186 On 07-November-24			Bond Future	8.5643	8.5760	107.7726	107.7499	34,810
04/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1385.4200	1371.2300	1.3854	1.3712	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	296.8400	305.3500	0.2968	0.3054	0
04/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1400.3700	1386.0900	1.4004	1.3861	0
04/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	292.6800	301.1000	0.2927	0.3011	0
04/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1415.1600	1400.8000	1.4152	1.4008	0
04/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	288.3700	296.7100	0.2884	0.2967	0
04/07/2024	R186 On 06-February-25			Bond Future	8.5342	8.5479	104.7891	104.7656	0
04/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1345.9700	1332.3700	1.3460	1.3324	0
04/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	495.9800	505.8900	0.4960	0.5059	0
04/07/2024	R186 On 08-May-25			Bond Future	8.5096	8.5258	107.0384	107.0141	0
04/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	777.6300	767.0100	0.7776	0.7670	0
04/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	837.2800	851.0200	0.8373	0.8510	0
04/07/2024	R186 On 07-August-25			Bond Future	8.5041	8.5238	103.9794	103.9541	0
04/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1320.8500	1304.5400	1.3209	1.3045	1,983
04/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	408.7000	417.6500	0.4087	0.4177	0
04/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1742.3800	1723.4600	1.7424	1.7235	0
04/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	250.1600	256.5000	0.2502	0.2565	0
04/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2329.8100	2308.3100	2.3298	2.3083	0
04/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	125.2400	129.0000	0.1252	0.1290	1,983
04/07/2024	R202 On 01-August-24			Bond Future	260.9051	260.8076	260.9051	260.8076	448
04/07/2024	R202 On 07-November-24			Bond Future	267.0888	266.9884	267.0888	266.9884	520
04/07/2024	R202 On 06-February-25			Bond Future	267.7120	267.6083	267.7120	267.6083	0
04/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	922.0200	818.3000	0.9220	0.8183	0
04/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	R202 On 08-May-25			Bond Future	273.5233	273.4164	273.5233	273.4164	0
04/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1213.2500	1106.3600	1.2133	1.1064	0
04/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	R202 On 07-August-25			Bond Future	274.0220	273.9103	274.0220	273.9103	0
04/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2422.0200	2310.2500	2.4220	2.3103	0
04/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	R209 On 01-August-24			Bond Future	11.2656	11.2968	70.0644	69.9107	11,452
04/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2658.4400	2539.3100	2.6584	2.5393	0
04/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	189.1900	223.7400	0.1892	0.2237	0
04/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2698.7800	2578.7900	2.6988	2.5788	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	182.7600	216.4500	0.1828	0.2165	0
04/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2739.2700	2618.4500	2.7393	2.6185	0
04/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	176.5200	209.3800	0.1765	0.2094	0
04/07/2024	R209 On 07-November-24			Bond Future	11.3562	11.3887	68.5492	68.3918	5,237
04/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4677.8700	4561.7100	4.6779	4.5617	0
04/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	705.3300	746.5400	0.7053	0.7465	0
04/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4713.7100	4597.1500	4.7137	4.5972	0
04/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	696.5400	737.3500	0.6965	0.7374	0
04/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4749.6000	4632.6500	4.7496	4.6327	0
04/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	687.8500	728.2700	0.6879	0.7283	0
04/07/2024	R209 On 06-February-25			Bond Future	11.4472	11.4810	70.0321	69.8711	0
04/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5657.4000	5541.9600	5.6574	5.5420	0
04/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1133.2800	1178.8100	1.1333	1.1788	0
04/07/2024	R209 On 08-May-25			Bond Future	11.5443	11.5794	68.3786	68.2139	0
04/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4154.3100	4061.3200	4.1543	4.0613	0
04/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2555.5600	2627.2100	2.5556	2.6272	0
04/07/2024	R209 On 07-August-25			Bond Future	11.6508	11.6873	69.8189	69.6505	0
04/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6645.4200	6532.2300	6.6454	6.5322	0
04/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2104.7900	2159.9700	2.1048	2.1600	0
04/07/2024	R210 On 01-August-24			Bond Future	238.0944	238.4308	238.0944	238.4308	1,448
04/07/2024	R210 On 07-November-24			Bond Future	240.3980	240.7419	240.3980	240.7419	0
04/07/2024	R210 On 06-February-25			Bond Future	245.6565	246.0073	245.6565	246.0073	0
04/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6046.5200	6397.2700	6.0465	6.3973	0
04/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	R210 On 08-May-25			Bond Future	247.5765	247.9333	247.5765	247.9333	0
04/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	453.5500	96.7300	0.4536	0.0967	0
04/07/2024	R210 On 07-August-25			Bond Future	252.8552	253.2187	252.8552	253.2187	0
04/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4415.2200	4778.7000	4.4152	4.7787	0
04/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/07/2024	R213 On 01-August-24			Bond Future	10.2249	10.2612	87.8613	87.7075	29,996
04/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2789.3800	2665.2000	2.7894	2.6652	0
04/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	147.7500	177.3000	0.1478	0.1773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2826.0400	2701.2400	2.8260	2.7012	0
04/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	143.6400	172.5700	0.1436	0.1726	0
04/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2862.8300	2737.4200	2.8628	2.7374	0
04/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	139.6900	168.0100	0.1397	0.1680	0
04/07/2024	R213 On 07-November-24			Bond Future	10.3030	10.3413	86.3591	86.2017	63,089
04/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4125.1300	4004.2000	4.1251	4.0042	0
04/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	493.2000	529.6900	0.4932	0.5297	0
04/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4157.2300	4035.9000	4.1572	4.0359	0
04/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	486.3400	522.4300	0.4863	0.5224	0
04/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4189.5200	4067.8100	4.1895	4.0678	0
04/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	479.7000	515.4100	0.4797	0.5154	0
04/07/2024	R213 On 06-February-25			Bond Future	10.3881	10.4285	88.2277	88.0666	0
04/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4607.4900	4490.9500	4.6075	4.4910	0
04/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	876.3900	920.9600	0.8764	0.9210	0
04/07/2024	R213 On 08-May-25			Bond Future	10.4759	10.5186	86.5601	86.3953	0
04/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2657.1800	2575.5700	2.6572	2.5756	0
04/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2486.8200	2570.0600	2.4868	2.5701	0
04/07/2024	R213 On 07-August-25			Bond Future	10.5797	10.6249	88.3849	88.2162	0
04/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5418.8900	5303.1700	5.4189	5.3032	0
04/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1501.0800	1554.0300	1.5011	1.5540	0
04/07/2024	R214 On 01-August-24			Bond Future	11.6705	11.7270	65.2617	64.9743	13,733
04/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2634.2300	2408.1400	2.6342	2.4081	0
04/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	210.3800	271.6900	0.2104	0.2717	0
04/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2675.1500	2447.5300	2.6752	2.4475	0
04/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	203.3000	263.0800	0.2033	0.2631	0
04/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2716.2200	2487.0900	2.7162	2.4871	0
04/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	196.4300	254.7000	0.1964	0.2547	0
04/07/2024	R214 On 07-November-24			Bond Future	11.7644	11.8230	63.4843	63.1901	1,770
04/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4746.9900	4526.5200	4.7470	4.5265	0
04/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	744.8400	818.5600	0.7448	0.8186	0
04/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4783.2700	4562.0800	4.7833	4.5621	0
04/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	735.6500	808.6500	0.7357	0.8087	0
04/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4819.6300	4597.7200	4.8196	4.5977	0
04/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	726.5800	798.8600	0.7266	0.7989	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R214 On 06-February-25			Bond Future	11.8598	11.9206	64.8578	64.5570	0
04/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2393.6500	2255.7700	2.3937	2.2558	554
04/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2943.4100	3106.3200	2.9434	3.1063	0
04/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3793.7900	3613.1700	3.7938	3.6132	554
04/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1899.0000	2019.1700	1.8990	2.0192	0
04/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5281.7400	5068.9400	5.2817	5.0689	0
04/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1264.5700	1352.5600	1.2646	1.3526	0
04/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8497.4300	8241.9700	8.4974	8.2420	0
04/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	568.9400	614.2700	0.5689	0.6143	554
04/07/2024	R214 On 08-May-25			Bond Future	11.9549	12.0177	62.9425	62.6351	0
04/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4609.3000	4424.9200	4.6093	4.4249	0
04/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2481.1100	2604.1500	2.4811	2.6042	0
04/07/2024	R214 On 07-August-25			Bond Future	12.0590	12.1242	64.2686	63.9544	0
04/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6459.3300	6249.0000	6.4593	6.2490	0
04/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2277.7800	2381.6100	2.2778	2.3816	0
04/07/2024	R248 On 01-August-24			Bond Future	11.7713	11.8228	79.8351	79.5130	58,429
04/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3430.9400	3173.0900	3.4309	3.1731	0
04/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	234.6300	298.8400	0.2346	0.2988	0
04/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3481.3400	3221.8900	3.4813	3.2219	0
04/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	226.8500	289.4600	0.2269	0.2895	0
04/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3531.8400	3270.8300	3.5318	3.2708	0
04/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	219.2500	280.3000	0.2193	0.2803	0
04/07/2024	R248 On 07-November-24			Bond Future	11.8676	11.9211	77.2546	76.9248	207,469
04/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6096.7900	5843.0400	6.0968	5.8430	0
04/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	799.6200	875.6100	0.7996	0.8756	0
04/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6141.2900	5886.7800	6.1413	5.8868	0
04/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	789.6900	864.9200	0.7897	0.8649	0
04/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6185.8300	5930.5700	6.1858	5.9306	0
04/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	779.8800	854.3600	0.7799	0.8544	0
04/07/2024	R248 On 06-February-25			Bond Future	11.9655	12.0210	78.9259	78.5888	10,000
04/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6044.7400	5815.0000	6.0447	5.8150	0
04/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1735.2200	1842.5600	1.7352	1.8426	0
04/07/2024	R248 On 08-May-25			Bond Future	12.0627	12.1203	76.1675	75.8229	0
04/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5920.4400	5707.4700	5.9204	5.7075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2809.5200	2941.0700	2.8095	2.9411	0
04/07/2024	R248 On 07-August-25			Bond Future	12.1691	12.2289	77.7717	77.4196	0
04/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8249.4200	8006.6500	8.2494	8.0067	0
04/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2511.6900	2621.0600	2.5117	2.6211	0
04/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0