



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
05/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	2025 On 01-August-24			Bond Future	181.5728	181.5235	181.5728	181.5235	4,600
05/07/2024	2025 On 07-November-24			Bond Future	185.8751	185.8257	185.8751	185.8257	4,870
05/07/2024	2029 On 01-August-24			Bond Future	131.4184	131.2508	131.4184	131.2508	3,134
05/07/2024	2029 On 07-November-24			Bond Future	133.1305	132.9596	133.1305	132.9596	6,877
05/07/2024	2029 On 06-February-25			Bond Future	136.0421	135.8681	136.0421	135.8681	0
05/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3642.1200	3468.0600	3.6421	3.4681	0
05/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2029 On 08-May-25			Bond Future	137.5592	137.3850	137.5592	137.3850	0
05/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	290.8500	464.9600	0.2909	0.4650	0
05/07/2024	2029 On 07-August-25			Bond Future	140.5023	140.3149	140.5023	140.3149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	3092.2500	2904.9300	3.0923	2.9049	0
05/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2030 On 01-August-24			Bond Future	9.7777	9.7881	92.7178	92.6764	98,477
05/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1897.1100	1855.0300	1.8971	1.8550	600
05/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	198.7900	198.1500	0.1988	0.1982	0
05/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2433.7700	2391.6300	2.4338	2.3916	0
05/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	116.7000	116.0000	0.1167	0.1160	0
05/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2468.3100	2426.2600	2.4683	2.4263	0
05/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	112.7500	112.1400	0.1128	0.1121	0
05/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2503.0100	2460.9400	2.5030	2.4609	0
05/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	108.9700	108.3400	0.1090	0.1083	0
05/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3649.4500	3607.5200	3.6495	3.6075	600
05/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	34.8300	34.3400	0.0348	0.0343	0
05/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5851.6900	5810.2300	5.8517	5.8102	0
05/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	3.3700	3.3500	0.0034	0.0034	600
05/07/2024	2030 On 07-November-24			Bond Future	9.8338	9.8448	94.8901	94.8482	65,181
05/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2337.3900	2316.6100	2.3374	2.3166	600
05/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	912.7700	933.8900	0.9128	0.9339	0
05/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3734.8300	3703.5300	3.7348	3.7035	600
05/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	458.2700	468.8700	0.4583	0.4689	0
05/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3825.2400	3793.6100	3.8252	3.7936	0
05/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	439.0500	449.3200	0.4391	0.4493	0
05/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3855.5600	3823.8200	3.8556	3.8238	0
05/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	432.8600	443.0200	0.4329	0.4430	0
05/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3885.9300	3854.0800	3.8859	3.8541	0
05/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	426.7500	436.8000	0.4268	0.4368	0
05/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7607.0500	7574.5200	7.6071	7.5745	0
05/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	72.4600	81.8300	0.0725	0.0818	600
05/07/2024	2030 On 06-February-25			Bond Future	9.8963	9.9079	92.9325	92.8901	0
05/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3750.7300	3676.9800	3.7507	3.6770	0
05/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	924.2800	892.9400	0.9243	0.8929	0
05/07/2024	2030 On 08-May-25			Bond Future	9.9791	9.9907	94.9242	94.8836	0
05/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2090.5600	2093.0400	2.0906	2.0930	0
05/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2263.9600	2307.0300	2.2640	2.3070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2866.2400	2861.7100	2.8662	2.8617	1,640
05/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1709.0500	1745.1100	1.7091	1.7451	0
05/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3752.3100	3739.7200	3.7523	3.7397	2,280
05/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1287.9400	1315.9400	1.2879	1.3159	0
05/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6880.7500	6860.6400	6.8808	6.8606	0
05/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	533.8300	554.3100	0.5338	0.5543	1,640
05/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8048.2800	8054.2500	8.0483	8.0543	0
05/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	358.2100	404.7700	0.3582	0.4048	2,280
05/07/2024	2030 On 07-August-25			Bond Future	10.0793	10.0936	92.9209	92.8727	0
05/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3224.7500	3158.1000	3.2248	3.1581	1,054
05/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1888.1700	1869.6600	1.8882	1.8697	0
05/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4669.5500	4599.6800	4.6696	4.5997	0
05/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1279.2600	1257.5300	1.2793	1.2575	0
05/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7234.2400	7194.9700	7.2342	7.1950	0
05/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	669.1200	677.9900	0.6691	0.6780	1,054
05/07/2024	2032 On 01-August-24			Bond Future	10.5134	10.5342	91.1651	91.0658	84,436
05/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2371.6300	2266.2500	2.3716	2.2663	0
05/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	319.2000	313.0600	0.3192	0.3131	11,000
05/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2998.2600	2892.8600	2.9983	2.8929	600
05/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	209.1200	202.9600	0.2091	0.2030	0
05/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3078.8500	2973.4800	3.0789	2.9735	0
05/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	198.1900	192.0600	0.1982	0.1921	0
05/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3119.3500	3013.9500	3.1194	3.0140	0
05/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	192.9800	186.8200	0.1930	0.1868	0
05/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3159.9100	3054.5900	3.1599	3.0546	0
05/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	187.8600	181.7800	0.1879	0.1818	0
05/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4621.5800	4520.4700	4.6216	4.5205	120
05/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	70.4300	68.5600	0.0704	0.0686	0
05/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5090.9000	4989.9600	5.0909	4.9900	600
05/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	51.2800	49.5800	0.0513	0.0496	0
05/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5304.8100	5203.9700	5.3048	5.2040	0
05/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	44.3800	42.7800	0.0444	0.0428	100
05/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8069.3200	7970.1600	8.0693	7.9702	0
05/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	6.2600	6.3400	0.0063	0.0063	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9027.4900	8929.1000	9.0275	8.9291	0
05/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	2.2400	3.0900	0.0022	0.0031	11,000
05/07/2024	2032 On 07-November-24			Bond Future	10.5989	10.6207	89.1336	89.0325	54,972
05/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3357.5300	3228.1900	3.3575	3.2282	600
05/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1024.1700	995.9000	1.0242	0.9959	0
05/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4576.4100	4447.0000	4.5764	4.4470	0
05/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	647.0000	618.6600	0.6470	0.6187	0
05/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4611.7100	4482.5400	4.6117	4.4825	0
05/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	638.5100	610.4100	0.6385	0.6104	0
05/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4647.2200	4518.1500	4.6472	4.5182	0
05/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	630.2700	602.2700	0.6303	0.6023	0
05/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5078.4700	4950.8400	5.0785	4.9508	600
05/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	538.7000	512.1400	0.5387	0.5121	0
05/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5187.6900	5060.4300	5.1877	5.0604	1,615
05/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	517.8700	491.6800	0.5179	0.4917	0
05/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10162.5800	10072.5100	10.1626	10.0725	0
05/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	60.0500	71.0500	0.0601	0.0711	600
05/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11732.8000	11637.2700	11.7328	11.6373	0
05/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	24.6500	30.1900	0.0247	0.0302	1,615
05/07/2024	2032 On 06-February-25			Bond Future	10.6879	10.7106	91.0614	90.9585	0
05/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5471.5300	5381.9300	5.4715	5.3819	0
05/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	957.9500	971.2800	0.9580	0.9713	0
05/07/2024	2032 On 08-May-25			Bond Future	10.7863	10.8097	88.8465	88.7440	0
05/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3230.5300	3198.1100	3.2305	3.1981	0
05/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2688.8600	2758.9400	2.6889	2.7589	0
05/07/2024	2032 On 07-August-25			Bond Future	10.8969	10.9229	90.7243	90.6132	0
05/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6383.3800	6254.9700	6.3834	6.2550	0
05/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1790.4300	1773.1400	1.7904	1.7731	0
05/07/2024	2033 On 01-August-24			Bond Future	123.9560	124.0552	123.9560	124.0552	7,000
05/07/2024	2033 On 07-November-24			Bond Future	125.3928	125.4951	125.3928	125.4951	569
05/07/2024	2033 On 06-February-25			Bond Future	128.1354	128.2404	128.1354	128.2404	0
05/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3195.3600	3300.3900	3.1954	3.3004	0
05/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2033 On 08-May-25			Bond Future	129.3805	129.4914	129.3805	129.4914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1239.5500	1128.6500	1.2396	1.1287	0
05/07/2024	2033 On 07-August-25			Bond Future	132.1487	132.2530	132.1487	132.2530	0
05/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3498.7300	3602.9700	3.4987	3.6030	0
05/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2037 On 01-August-24			Bond Future	11.5141	11.5605	80.4285	80.1698	184,950
05/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3315.6200	3072.9100	3.3156	3.0729	0
05/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	186.6200	202.5500	0.1866	0.2026	0
05/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3362.0700	3118.7600	3.3621	3.1188	0
05/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	180.3000	195.6300	0.1803	0.1956	0
05/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3408.6300	3164.7700	3.4086	3.1648	1,383
05/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	174.1400	188.9200	0.1741	0.1889	0
05/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8541.0100	8282.5700	8.5410	8.2826	0
05/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	2.4500	2.6500	0.0025	0.0027	1,383
05/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11530.0800	11271.5000	11.5301	11.2715	0
05/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0800	0.1400	0.0001	0.0001	1,383
05/07/2024	2037 On 07-November-24			Bond Future	11.6136	11.6618	82.3128	82.0485	26,154
05/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5781.5700	5508.2100	5.7816	5.5082	0
05/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	762.0700	753.0000	0.7621	0.7530	0
05/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5822.3200	5549.0700	5.8223	5.5491	0
05/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	752.7700	743.8100	0.7528	0.7438	0
05/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5863.2800	5589.8700	5.8633	5.5899	0
05/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	743.7200	734.6000	0.7437	0.7346	0
05/07/2024	2037 On 06-February-25			Bond Future	11.7150	11.7651	79.8324	79.5627	0
05/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6615.0000	6401.5000	6.6150	6.4015	0
05/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1243.3100	1299.4700	1.2433	1.2995	0
05/07/2024	2037 On 08-May-25			Bond Future	11.8289	11.8805	81.5427	81.2695	3,975
05/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5015.6300	4798.3300	5.0156	4.7983	0
05/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2824.7200	2880.6000	2.8247	2.8806	0
05/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6014.1900	5779.3700	6.0142	5.7794	15,000
05/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2314.7900	2353.1500	2.3148	2.3532	0
05/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8696.2500	8441.9100	8.6963	8.4419	7,500
05/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1406.1900	1425.0300	1.4062	1.4250	0
05/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8881.1500	8626.0300	8.8812	8.6260	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
05/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1360.5300	1378.5900	1.3605	1.3786	0
05/07/2024	2037 On 07-August-25			Bond Future	11.9544	12.0092	79.0049	78.7202	0
05/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7615.3700	7351.9900	7.6154	7.3520	0
05/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2383.0300	2404.3800	2.3830	2.4044	0
05/07/2024	2038 On 01-August-24			Bond Future	134.1995	133.6835	134.1995	133.6835	1,889
05/07/2024	2038 On 07-November-24			Bond Future	137.3792	136.8518	137.3792	136.8518	1,668
05/07/2024	2038 On 06-February-25			Bond Future	138.2660	137.7275	138.2660	137.7275	0
05/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3036.0300	2497.5100	3.0360	2.4975	0
05/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2038 On 08-May-25			Bond Future	141.2632	140.7169	141.2632	140.7169	0
05/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1583.1900	1036.8600	1.5832	1.0369	0
05/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2038 On 07-August-25			Bond Future	142.1228	141.5547	142.1228	141.5547	0
05/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2562.8200	1994.6900	2.5628	1.9947	0
05/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2040 On 01-August-24			Bond Future	11.7497	11.8011	80.7354	80.4281	35,372
05/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3316.4600	3031.7200	3.3165	3.0317	680
05/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	233.0600	255.6500	0.2331	0.2557	0
05/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3512.0300	3224.1700	3.5120	3.2242	0
05/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	203.4900	222.9600	0.2035	0.2230	0
05/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3561.3100	3272.7100	3.5613	3.2727	0
05/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	196.6400	215.3700	0.1966	0.2154	0
05/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3610.7300	3321.4500	3.6107	3.3215	0
05/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	190.0000	208.0500	0.1900	0.2081	0
05/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6381.9100	6076.4300	6.3819	6.0764	0
05/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	25.2500	27.1000	0.0253	0.0271	680
05/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6743.4700	6437.5200	6.7435	6.4375	7,500
05/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	19.0300	20.4100	0.0190	0.0204	0
05/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9420.4300	9113.2300	9.4204	9.1132	0
05/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	2.0400	2.1700	0.0020	0.0022	680
05/07/2024	2040 On 07-November-24			Bond Future	11.8510	11.9044	82.6270	82.3129	92,146
05/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3325.3100	3035.7200	3.3253	3.0357	640
05/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1876.5600	1901.0800	1.8766	1.9011	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5287.6300	4966.0700	5.2876	4.9661	0
05/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1049.2600	1041.8100	1.0493	1.0418	640
05/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6311.4500	5986.2000	6.3115	5.9862	0
05/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	788.0600	776.9200	0.7881	0.7769	0
05/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6354.7300	6029.4400	6.3547	6.0294	0
05/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	778.5300	767.3500	0.7785	0.7674	0
05/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6398.2000	6072.8700	6.3982	6.0729	0
05/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	769.2500	758.0300	0.7693	0.7580	0
05/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7675.2000	7350.2200	7.6752	7.3502	0
05/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	541.5000	530.6300	0.5415	0.5306	640
05/07/2024	2040 On 06-February-25			Bond Future	11.9537	12.0090	79.9026	79.5821	14
05/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6870.5300	6535.2100	6.8705	6.5352	0
05/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1393.2700	1378.4500	1.3933	1.3785	0
05/07/2024	2040 On 08-May-25			Bond Future	12.0676	12.1247	81.6143	81.2892	3,900
05/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5879.7400	5600.3600	5.8797	5.6004	0
05/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2764.9700	2810.7300	2.7650	2.8107	0
05/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6309.2200	6021.5100	6.3092	6.0215	15,000
05/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2554.1700	2591.6000	2.5542	2.5916	0
05/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8864.1600	8556.2000	8.8642	8.5562	7,500
05/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1633.2400	1650.4200	1.6332	1.6504	0
05/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9135.2000	8825.8500	9.1352	8.8259	7,500
05/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1560.6400	1576.4300	1.5606	1.5764	0
05/07/2024	2040 On 07-August-25			Bond Future	12.1924	12.2528	78.8270	78.4893	0
05/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8317.8300	7993.9400	8.3178	7.9939	0
05/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2513.0300	2526.9000	2.5130	2.5269	0
05/07/2024	2044 On 01-August-24			Bond Future	11.8285	11.8749	76.8860	76.6042	103,430
05/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2989.2200	2728.8100	2.9892	2.7288	0
05/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	315.2000	336.5800	0.3152	0.3366	0
05/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3036.7000	2775.4200	3.0367	2.7754	0
05/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	305.2100	325.7200	0.3052	0.3257	0
05/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3084.3900	2822.2800	3.0844	2.8223	0
05/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	295.4900	315.1700	0.2955	0.3152	0
05/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6653.4100	6372.1000	6.6534	6.3721	0
05/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	23.4900	23.9700	0.0235	0.0240	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
05/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	7929.8400	7648.1700	7.9298	7.6482	0
05/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	8.6100	8.7300	0.0086	0.0087	15,000
05/07/2024	2044 On 07-November-24			Bond Future	11.9257	11.9737	78.6872	78.3993	30,216
05/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4588.8000	4350.7400	4.5888	4.3507	0
05/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1260.3600	1310.2200	1.2604	1.3102	11,405
05/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6286.1800	6027.0300	6.2862	6.0270	0
05/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	779.1100	807.8800	0.7791	0.8079	0
05/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6329.9500	6070.4000	6.3300	6.0704	0
05/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	769.8100	798.1800	0.7698	0.7982	0
05/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6373.7600	6113.8200	6.3738	6.1138	0
05/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	760.6200	788.6000	0.7606	0.7886	0
05/07/2024	2044 On 06-February-25			Bond Future	12.0238	12.0736	76.0031	75.7092	0
05/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3238.7400	2973.6500	3.2387	2.9737	449
05/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3380.0700	3408.8900	3.3801	3.4089	0
05/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4965.2700	4651.0900	4.9653	4.6511	449
05/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2228.2000	2207.9300	2.2282	2.2079	0
05/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	6987.4400	6654.7600	6.9874	6.6548	0
05/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1443.4900	1404.7200	1.4435	1.4047	0
05/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	9980.5900	9653.2700	9.9806	9.6533	0
05/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	789.8500	756.4400	0.7899	0.7564	449
05/07/2024	2044 On 08-May-25			Bond Future	12.1321	12.1833	77.6310	77.3331	0
05/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6098.3400	5811.1700	6.0983	5.8112	0
05/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2792.1200	2802.8700	2.7921	2.8029	0
05/07/2024	2044 On 07-August-25			Bond Future	12.2501	12.3043	74.8849	74.5751	0
05/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8441.5000	8110.0100	8.4415	8.1100	0
05/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2594.6300	2572.9100	2.5946	2.5729	0
05/07/2024	2046 On 01-August-24			Bond Future	116.5173	116.5211	116.5173	116.5211	12,451
05/07/2024	2046 On 07-November-24			Bond Future	117.0754	117.0799	117.0754	117.0799	6,555
05/07/2024	2046 On 06-February-25			Bond Future	119.6356	119.6407	119.6356	119.6407	0
05/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5625.6200	5630.6500	5.6256	5.6307	0
05/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2046 On 08-May-25			Bond Future	119.9778	119.9862	119.9778	119.9862	0
05/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1992.1800	1983.8500	1.9922	1.9839	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	2046 On 07-August-25			Bond Future	122.5435	122.5437	122.5435	122.5437	0
05/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3853.5100	3853.7100	3.8535	3.8537	0
05/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2050 On 01-August-24			Bond Future	115.3681	114.9837	115.3681	114.9837	10,186
05/07/2024	2050 On 07-November-24			Bond Future	118.1016	117.7088	118.1016	117.7088	5,537
05/07/2024	2050 On 06-February-25			Bond Future	118.3249	117.9238	118.3249	117.9238	0
05/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2724.9400	2323.7800	2.7249	2.3238	0
05/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2050 On 08-May-25			Bond Future	120.8898	120.4834	120.8898	120.4834	0
05/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	270.1900	676.6500	0.2702	0.6767	0
05/07/2024	2050 On 07-August-25			Bond Future	121.0648	120.6410	121.0648	120.6410	0
05/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1174.7600	751.0400	1.1748	0.7510	0
05/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	AL37 On 01-August-24			Index Future	993.1500	992.6280	993.1500	992.6280	0
05/07/2024	AL37 On 07-November-24			Index Future	1016.4190	1015.8910	1016.4190	1,015.8910	0
05/07/2024	AL37 On 06-February-25			Index Future	1038.4130	1037.8780	1038.4130	1,037.8780	0
05/07/2024	AL37 On 08-May-25			Index Future	1060.7000	1060.1840	1060.7000	1,060.1840	0
05/07/2024	AL37 On 07-August-25			Index Future	1083.1800	1082.5810	1083.1800	1,082.5810	0
05/07/2024	AL7T On 01-August-24			Index Future	1174.8930	1172.0820	1174.8930	1,172.0820	0
05/07/2024	AL7T On 07-November-24			Index Future	1202.4210	1199.5500	1202.4210	1,199.5500	0
05/07/2024	AL7T On 06-February-25			Index Future	1228.4390	1225.5120	1228.4390	1,225.5120	0
05/07/2024	AL7T On 08-May-25			Index Future	1254.8050	1251.8510	1254.8050	1,251.8510	0
05/07/2024	AL7T On 07-August-25			Index Future	1281.3990	1278.2960	1281.3990	1,278.2960	0
05/07/2024	ALBI On 01-August-24			Index Future	1016.5310	1014.4620	1016.5310	1,014.4620	121
05/07/2024	ALBI On 07-November-24			Index Future	1040.3480	1038.2370	1040.3480	1,038.2370	16
05/07/2024	ALBI On 06-February-25			Index Future	1062.8600	1060.7080	1062.8600	1,060.7080	0
05/07/2024	ALBI On 08-May-25			Index Future	1085.6720	1083.5040	1085.6720	1,083.5040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	ALBI On 07-August-25			Index Future	1108.6810	1106.3930	1108.6810	1,106.3930	0
05/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
05/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
05/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	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
05/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	ES33 On 01-August-24			Bond Future	11.8855	11.9473	78.9088	78.6274	0
05/07/2024	ES33 On 07-November-24			Bond Future	12.0196	12.0843	76.9759	76.6883	0
05/07/2024	ES33 On 06-February-25			Bond Future	12.1586	12.2261	78.6589	78.3653	0
05/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4927.3000	4633.6700	4.9273	4.6337	0
05/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	ES33 On 08-May-25			Bond Future	12.3037	12.3738	76.5595	76.2617	0
05/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1787.4600	1489.6700	1.7875	1.4897	0
05/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	ES33 On 07-August-25			Bond Future	12.4615	12.5362	78.1941	77.8844	0
05/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4389.4500	4079.8300	4.3895	4.0798	0
05/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	ES42 On 01-August-24			Bond Future	12.3579	12.3994	74.8723	74.6439	0
05/07/2024	ES42 On 07-November-24			Bond Future	12.4794	12.5224	72.3779	72.1444	0
05/07/2024	ES42 On 06-February-25			Bond Future	12.5986	12.6433	73.9597	73.7214	0
05/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5566.1800	5327.9400	5.5662	5.3279	0
05/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	ES42 On 08-May-25			Bond Future	12.7275	12.7735	71.2933	71.0520	0
05/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2662.3700	2421.1400	2.6624	2.4211	0
05/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	ES42 On 07-August-25			Bond Future	12.8622	12.9110	72.8133	72.5616	0
05/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4541.1300	4289.4200	4.5411	4.2894	0
05/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 01-August-24			GOVI	1001.3080	999.3000	1001.3080	999.3000	715
05/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	579380.0000	559300.0000	57.9380	55.9300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	579280.0000	559200.0000	57.9280	55.9200	0
05/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	579180.0000	559100.0000	57.9180	55.9100	0
05/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 07-November-24			GOVI	1024.7690	1022.7190	1024.7690	1,022.7190	0
05/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	759890.0000	739390.0000	75.9890	73.9390	0
05/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	759790.0000	739290.0000	75.9790	73.9290	0
05/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	759690.0000	739190.0000	75.9690	73.9190	0
05/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 06-February-25			GOVI	1046.9430	1044.8540	1046.9430	1,044.8540	0
05/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	749430.0000	728540.0000	74.9430	72.8540	0
05/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 08-May-25			GOVI	1069.4140	1067.3090	1069.4140	1,067.3090	0
05/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	474140.0000	453090.0000	47.4140	45.3090	0
05/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GOVI On 07-August-25			GOVI	1092.0780	1089.8560	1092.0780	1,089.8560	0
05/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	810780.0000	788560.0000	81.0780	78.8560	0
05/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
05/07/2024	IGOV On 01-August-24			Index Future	355.7840	355.3430	355.7840	355.3430	585
05/07/2024	IGOV On 07-November-24			Index Future	364.2140	363.7650	364.2140	363.7650	16
05/07/2024	IGOV On 06-February-25			Index Future	372.1800	371.7230	372.1800	371.7230	0
05/07/2024	IGOV On 08-May-25			Index Future	380.2520	379.7950	380.2520	379.7950	0
05/07/2024	IGOV On 07-August-25			Index Future	388.3930	387.9000	388.3930	387.9000	0
05/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
05/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
05/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
05/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
05/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
05/07/2024	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
05/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
05/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
05/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
05/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
05/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
05/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
05/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
05/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
05/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
05/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
05/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
05/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
05/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
05/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
05/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
05/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
05/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
05/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
05/07/2024	R035 On 01-August-24			Bond Future	11.0900	11.1464	90.2345	89.9227	72,748
05/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3220.4400	2936.5800	3.2204	2.9366	0
05/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	188.1100	216.0500	0.1881	0.2161	9,500
05/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3881.2100	3586.7100	3.8812	3.5867	0
05/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	113.7900	131.0900	0.1138	0.1311	0
05/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3929.2800	3634.1100	3.9293	3.6341	0
05/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	109.7000	126.3300	0.1097	0.1263	0
05/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3977.4000	3681.6600	3.9774	3.6817	0
05/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	105.7000	121.7600	0.1057	0.1218	0
05/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5891.7200	5583.6800	5.8917	5.5837	5,100
05/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	22.6500	26.4100	0.0227	0.0264	0
05/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7121.8900	6811.5400	7.1219	6.8115	0
05/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	7.7500	9.2000	0.0078	0.0092	0
05/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7366.1400	7055.5300	7.3661	7.0555	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	6.2200	7.4100	0.0062	0.0074	0
05/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9994.8200	9683.1600	9.9948	9.6832	0
05/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.4700	0.6100	0.0005	0.0006	7,500
05/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10134.8600	9823.2000	10.1349	9.8232	0
05/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.3900	0.5300	0.0004	0.0005	8,650
05/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10691.5300	10379.8500	10.6915	10.3799	0
05/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.1800	0.3000	0.0002	0.0003	8,000
05/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10829.8300	10518.1400	10.8298	10.5181	0
05/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.1500	0.2600	0.0002	0.0003	0
05/07/2024	R035 On 07-November-24			Bond Future	11.1864	11.2451	87.8336	87.5150	101,713
05/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5831.7700	5527.9100	5.8318	5.5279	0
05/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	701.6800	716.4400	0.7017	0.7164	0
05/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5872.9500	5568.8900	5.8730	5.5689	0
05/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	692.9000	707.4600	0.6929	0.7075	0
05/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5914.2000	5609.9200	5.9142	5.6099	0
05/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	684.2300	698.5700	0.6842	0.6986	0
05/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5955.4900	5651.0200	5.9555	5.6510	1,000
05/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	675.6500	689.8000	0.6757	0.6898	0
05/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10359.4600	10060.2300	10.3595	10.0602	0
05/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	163.4300	182.8200	0.1634	0.1828	1,000
05/07/2024	R035 On 06-February-25			Bond Future	11.2866	11.3478	89.7335	89.4084	0
05/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6825.4400	6577.7500	6.8254	6.5778	0
05/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1113.0300	1190.4900	1.1130	1.1905	0
05/07/2024	R035 On 08-May-25			Bond Future	11.3882	11.4515	87.1412	86.8116	0
05/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3808.8600	3610.5000	3.8089	3.6105	400
05/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3434.9700	3566.2300	3.4350	3.5662	0
05/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4780.4800	4550.4700	4.7805	4.5505	0
05/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2766.3500	2865.9600	2.7664	2.8660	0
05/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7970.2000	7691.7000	7.9702	7.6917	0
05/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1474.9300	1526.0500	1.4749	1.5261	400
05/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10388.3800	10112.5700	10.3884	10.1126	0
05/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	924.9100	978.7200	0.9249	0.9787	400
05/07/2024	R035 On 07-August-25			Bond Future	11.5006	11.5679	88.9835	88.6406	0
05/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7817.4000	7529.3000	7.8174	7.5293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2205.6600	2260.4100	2.2057	2.2604	0
05/07/2024	R053 On 01-August-24			Bond Future	11.7363	11.7876	103.1183	102.7027	0
05/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10269.7700	9854.0600	10.2698	9.8541	0
05/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	15.6000	15.4900	0.0156	0.0155	0
05/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10335.6400	9919.9200	10.3356	9.9199	0
05/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	15.0100	14.8900	0.0150	0.0149	0
05/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10401.4300	9985.7000	10.4014	9.9857	0
05/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	14.4400	14.3100	0.0144	0.0143	0
05/07/2024	R053 On 07-November-24			Bond Future	11.8319	11.8851	99.6620	99.2372	3,638
05/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8261.6700	7870.5800	8.2617	7.8706	0
05/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1101.9200	1135.5800	1.1019	1.1356	0
05/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8318.4400	7926.8000	8.3184	7.9268	0
05/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1089.0400	1122.1500	1.0890	1.1222	0
05/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8375.1000	7983.2600	8.3751	7.9833	0
05/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1076.1400	1109.0500	1.0761	1.1091	0
05/07/2024	R053 On 06-February-25			Bond Future	11.9263	11.9815	101.8172	101.3837	0
05/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9395.8000	8892.8000	9.3958	8.8928	0
05/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1958.8800	1889.4300	1.9589	1.8894	0
05/07/2024	R053 On 08-May-25			Bond Future	12.0263	12.0832	98.1275	97.6876	0
05/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8117.6800	7642.3500	8.1177	7.6424	0
05/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3557.3600	3521.9900	3.5574	3.5220	0
05/07/2024	R053 On 07-August-25			Bond Future	12.1326	12.1926	100.1999	99.7435	0
05/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10636.7800	10140.9000	10.6368	10.1409	0
05/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3270.9200	3231.4600	3.2709	3.2315	0
05/07/2024	R186 On 01-August-24			Bond Future	8.6207	8.5989	105.2577	105.3047	85,843
05/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	380.4400	421.4000	0.3804	0.4214	0
05/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	252.2500	246.2000	0.2523	0.2462	0
05/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	393.5100	434.8800	0.3935	0.4349	0
05/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	243.7400	238.1000	0.2437	0.2381	0
05/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	406.6900	448.4700	0.4067	0.4485	0
05/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	235.3400	230.1100	0.2353	0.2301	0
05/07/2024	R186 On 07-November-24			Bond Future	8.5895	8.5643	107.7239	107.7726	34,810
05/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1355.8600	1385.4200	1.3559	1.3854	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	315.9900	296.8400	0.3160	0.2968	0
05/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1370.4100	1400.3700	1.3704	1.4004	0
05/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	311.4300	292.6800	0.3114	0.2927	0
05/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1385.2100	1415.1600	1.3852	1.4152	0
05/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	307.1300	288.3700	0.3071	0.2884	0
05/07/2024	R186 On 06-February-25			Bond Future	8.5634	8.5342	104.7389	104.7891	0
05/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1313.6900	1345.9700	1.3137	1.3460	0
05/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	513.9200	495.9800	0.5139	0.4960	0
05/07/2024	R186 On 08-May-25			Bond Future	8.5458	8.5096	106.9840	107.0384	0
05/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	748.6900	777.6300	0.7487	0.7776	0
05/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	862.7100	837.2800	0.8627	0.8373	0
05/07/2024	R186 On 07-August-25			Bond Future	8.5415	8.5041	103.9314	103.9794	0
05/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1252.3800	1320.8500	1.2524	1.3209	1,983
05/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	388.2300	408.7000	0.3882	0.4087	0
05/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1675.3600	1742.3800	1.6754	1.7424	0
05/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	231.1400	250.1600	0.2311	0.2502	0
05/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2267.3100	2329.8100	2.2673	2.3298	0
05/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	110.7400	125.2400	0.1107	0.1252	1,983
05/07/2024	R202 On 01-August-24			Bond Future	260.9980	260.9051	260.9980	260.9051	435
05/07/2024	R202 On 07-November-24			Bond Future	267.1822	267.0888	267.1822	267.0888	583
05/07/2024	R202 On 06-February-25			Bond Future	267.8067	267.7120	267.8067	267.7120	0
05/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1016.6800	922.0200	1.0167	0.9220	0
05/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	R202 On 08-May-25			Bond Future	273.6123	273.5233	273.6123	273.5233	0
05/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1302.2900	1213.2500	1.3023	1.2133	0
05/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	R202 On 07-August-25			Bond Future	274.1327	274.0220	274.1327	274.0220	0
05/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2532.6800	2422.0200	2.5327	2.4220	0
05/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	R209 On 01-August-24			Bond Future	11.2245	11.2656	70.2670	70.0644	11,452
05/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2847.6800	2658.4400	2.8477	2.6584	0
05/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	175.7700	189.1900	0.1758	0.1892	0
05/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2888.4800	2698.7800	2.8885	2.6988	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	169.8000	182.7600	0.1698	0.1828	0
05/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2929.4600	2739.2700	2.9295	2.7393	0
05/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	164.0500	176.5200	0.1641	0.1765	0
05/07/2024	R209 On 07-November-24			Bond Future	11.3135	11.3562	68.7562	68.5492	5,237
05/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4889.4900	4677.8700	4.8895	4.6779	0
05/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	709.9100	705.3300	0.7099	0.7053	0
05/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4925.3700	4713.7100	4.9254	4.7137	0
05/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	701.1600	696.5400	0.7012	0.6965	0
05/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4961.3000	4749.6000	4.9613	4.7496	0
05/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	692.5100	687.8500	0.6925	0.6879	0
05/07/2024	R209 On 06-February-25			Bond Future	11.4030	11.4472	70.2433	70.0321	0
05/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5819.7200	5657.4000	5.8197	5.6574	0
05/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1084.3800	1133.2800	1.0844	1.1333	0
05/07/2024	R209 On 08-May-25			Bond Future	11.4989	11.5443	68.5924	68.3786	0
05/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4318.1200	4154.3100	4.3181	4.1543	0
05/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2505.5600	2555.5600	2.5056	2.5556	0
05/07/2024	R209 On 07-August-25			Bond Future	11.6026	11.6508	70.0421	69.8189	0
05/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6783.4600	6645.4200	6.7835	6.6454	0
05/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2019.6100	2104.7900	2.0196	2.1048	0
05/07/2024	R210 On 01-August-24			Bond Future	237.9193	238.0944	237.9193	238.0944	1,254
05/07/2024	R210 On 07-November-24			Bond Future	240.2174	240.3980	240.2174	240.3980	192
05/07/2024	R210 On 06-February-25			Bond Future	245.4710	245.6565	245.4710	245.6565	0
05/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5861.0400	6046.5200	5.8610	6.0465	0
05/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	R210 On 08-May-25			Bond Future	247.3803	247.5765	247.3803	247.5765	0
05/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	649.7300	453.5500	0.6497	0.4536	0
05/07/2024	R210 On 07-August-25			Bond Future	252.6720	252.8552	252.6720	252.8552	0
05/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4232.0000	4415.2200	4.2320	4.4152	0
05/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
05/07/2024	R213 On 01-August-24			Bond Future	10.2093	10.2249	87.9274	87.8613	29,996
05/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2862.2700	2789.3800	2.8623	2.7894	0
05/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	154.5200	147.7500	0.1545	0.1478	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2898.8500	2826.0400	2.8989	2.8260	0
05/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	150.3300	143.6400	0.1503	0.1436	0
05/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2935.5600	2862.8300	2.9356	2.8628	0
05/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	146.3000	139.6900	0.1463	0.1397	0
05/07/2024	R213 On 07-November-24			Bond Future	10.2866	10.3030	86.4264	86.3591	63,089
05/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4208.6600	4125.1300	4.2087	4.1251	0
05/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	509.5200	493.2000	0.5095	0.4932	0
05/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4240.8300	4157.2300	4.2408	4.1572	0
05/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	502.7300	486.3400	0.5027	0.4863	0
05/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4273.0600	4189.5200	4.2731	4.1895	0
05/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	496.0300	479.7000	0.4960	0.4797	0
05/07/2024	R213 On 06-February-25			Bond Future	10.3710	10.3881	88.2960	88.2277	0
05/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4639.6900	4607.4900	4.6397	4.6075	0
05/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	840.3300	876.3900	0.8403	0.8764	0
05/07/2024	R213 On 08-May-25			Bond Future	10.4585	10.4759	86.6274	86.5601	0
05/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2663.1900	2657.1800	2.6632	2.6572	0
05/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2425.5700	2486.8200	2.4256	2.4868	0
05/07/2024	R213 On 07-August-25			Bond Future	10.5597	10.5797	88.4597	88.3849	0
05/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5504.9800	5418.8900	5.5050	5.4189	0
05/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1512.3700	1501.0800	1.5124	1.5011	0
05/07/2024	R214 On 01-August-24			Bond Future	11.6294	11.6705	65.4719	65.2617	13,733
05/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2834.4600	2634.2300	2.8345	2.6342	0
05/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	200.3700	210.3800	0.2004	0.2104	0
05/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2875.8500	2675.1500	2.8759	2.6752	0
05/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	193.7600	203.3000	0.1938	0.2033	0
05/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2917.3700	2716.2200	2.9174	2.7162	0
05/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	187.3400	196.4300	0.1873	0.1964	0
05/07/2024	R214 On 07-November-24			Bond Future	11.7219	11.7644	63.6991	63.4843	1,770
05/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4981.5800	4746.9900	4.9816	4.7470	0
05/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	764.5800	744.8400	0.7646	0.7448	0
05/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5017.8300	4783.2700	5.0178	4.7833	0
05/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	755.3600	735.6500	0.7554	0.7357	0
05/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5054.1500	4819.6300	5.0542	4.8196	0
05/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	746.2500	726.5800	0.7463	0.7266	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R214 On 06-February-25			Bond Future	11.8159	11.8598	65.0770	64.8578	0
05/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2591.7000	2393.6500	2.5917	2.3937	554
05/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2922.2500	2943.4100	2.9223	2.9434	0
05/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4031.7100	3793.7900	4.0317	3.7938	554
05/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1917.7100	1899.0000	1.9177	1.8990	0
05/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5532.2500	5281.7400	5.5323	5.2817	0
05/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1295.8700	1264.5700	1.2959	1.2646	0
05/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8742.1500	8497.4300	8.7422	8.4974	0
05/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	594.4500	568.9400	0.5945	0.5689	554
05/07/2024	R214 On 08-May-25			Bond Future	11.9098	11.9549	63.1646	62.9425	0
05/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4812.0800	4609.3000	4.8121	4.6093	0
05/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2461.8000	2481.1100	2.4618	2.4811	0
05/07/2024	R214 On 07-August-25			Bond Future	12.0114	12.0590	64.4999	64.2686	0
05/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6706.8300	6459.3300	6.7068	6.4593	0
05/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2293.9300	2277.7800	2.2939	2.2778	0
05/07/2024	R248 On 01-August-24			Bond Future	11.7251	11.7713	80.1259	79.8351	49,554
05/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3689.9600	3430.9400	3.6900	3.4309	0
05/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	202.8300	234.6300	0.2028	0.2346	0
05/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3741.2700	3481.3400	3.7413	3.4813	0
05/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	195.9600	226.8500	0.1960	0.2269	0
05/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3792.7000	3531.8400	3.7927	3.5318	0
05/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	189.2900	219.2500	0.1893	0.2193	0
05/07/2024	R248 On 07-November-24			Bond Future	11.8197	11.8676	77.5518	77.2546	218,351
05/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6429.1300	6096.7900	6.4291	6.0968	0
05/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	834.7300	799.6200	0.8347	0.7996	0
05/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6473.6400	6141.2900	6.4736	6.1413	0
05/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	824.8100	789.6900	0.8248	0.7897	0
05/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6518.0600	6185.8300	6.5181	6.1858	0
05/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	814.8800	779.8800	0.8149	0.7799	0
05/07/2024	R248 On 06-February-25			Bond Future	11.9159	11.9655	79.2292	78.9259	10,000
05/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6400.7800	6044.7400	6.4008	6.0447	0
05/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1787.9300	1735.2200	1.7879	1.7352	0
05/07/2024	R248 On 08-May-25			Bond Future	12.0117	12.0627	76.4751	76.1675	0
05/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6153.3500	5920.4400	6.1534	5.9204	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2734.7900	2809.5200	2.7348	2.8095	0
05/07/2024	R248 On 07-August-25			Bond Future	12.1153	12.1691	78.0914	77.7717	0
05/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8607.6600	8249.4200	8.6077	8.2494	0
05/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2550.2600	2511.6900	2.5503	2.5117	0
05/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
05/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0