



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	2025 On 07-November-24			Bond Future	185.4009	185.4125	185.4009	185.4125	9,240
03/09/2024	2029 On 07-November-24			Bond Future	134.5920	134.3721	134.5920	134.3721	10,202
03/09/2024	2029 On 06-February-25			Bond Future	137.4160	137.1908	137.4160	137.1908	0
03/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5016.0200	4790.8100	5.0160	4.7908	0
03/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2029 On 08-May-25			Bond Future	138.7639	138.5337	138.7639	138.5337	0
03/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	913.9300	683.6600	0.9139	0.6837	0
03/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2029 On 07-August-25			Bond Future	141.4971	141.2615	141.4971	141.2615	0
03/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4087.1100	3851.5300	4.0871	3.8515	0
03/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	2029 On 06-November-25			Bond Future	142.7948	142.5541	142.7948	142.5541	0
03/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	3004.7700	2764.1300	3.0048	2.7641	0
03/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2030 On 07-November-24			Bond Future	9.2357	9.2361	97.2124	97.2108	180,550
03/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	3831.9800	3833.2400	3.8320	3.8332	600
03/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	85.0200	87.9300	0.0850	0.0879	0
03/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	5618.9400	5618.3600	5.6189	5.6184	600
03/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	20.0400	21.1100	0.0200	0.0211	0
03/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	5726.8700	5726.2200	5.7269	5.7262	0
03/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	18.3400	19.3400	0.0183	0.0193	0
03/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	5762.8400	5762.1600	5.7628	5.7622	0
03/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	17.8000	18.7700	0.0178	0.0188	0
03/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	5798.7900	5798.0900	5.7988	5.7981	0
03/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	17.2700	18.2200	0.0173	0.0182	0
03/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	9857.1200	9855.4900	9.8571	9.8555	0
03/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.1900	0.2100	0.0002	0.0002	600
03/09/2024	2030 On 06-February-25			Bond Future	9.2837	9.2843	95.2186	95.2164	0
03/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	539.7600	542.8200	0.5398	0.5428	800
03/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2861.0800	2866.3000	2.8611	2.8663	0
03/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1235.5600	1239.0900	1.2356	1.2391	800
03/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1629.4800	1635.1700	1.6295	1.6352	0
03/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2361.8400	2364.7400	2.3618	2.3647	0
03/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	838.0100	843.0700	0.8380	0.8431	800
03/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	5313.3000	5313.7000	5.3133	5.3137	0
03/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	200.7600	203.3200	0.2008	0.2033	0
03/09/2024	2030 On 08-May-25			Bond Future	9.3658	9.3665	97.1174	97.1147	0
03/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	741.2400	743.3800	0.7412	0.7434	800
03/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	3269.5400	3274.4400	3.2695	3.2744	0
03/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1446.2100	1448.5000	1.4462	1.4485	800
03/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	2123.0900	2128.1400	2.1231	2.1281	0
03/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3060.2200	3061.8300	3.0602	3.0618	0
03/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	1040.3300	1044.7000	1.0403	1.0447	0
03/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3212.5800	3214.1000	3.2126	3.2141	0
03/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	981.0200	985.3000	0.9810	0.9853	800

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03/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4064.7500	4065.7700	4.0648	4.0658	1,640
03/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	714.2700	718.0500	0.7143	0.7181	0
03/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5144.5400	5144.9200	5.1445	5.1449	2,280
03/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	486.8800	490.0200	0.4869	0.4900	0
03/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	8653.1800	8651.6800	8.6532	8.6517	0
03/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	112.9700	114.2300	0.1130	0.1142	1,640
03/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	9940.4900	9938.4900	9.9405	9.9385	0
03/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	57.1300	57.8900	0.0571	0.0579	2,280
03/09/2024	2030 On 07-August-25			Bond Future	9.4712	9.4721	94.9957	94.9924	0
03/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	4386.8800	4387.2800	4.3869	4.3873	1,054
03/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	975.4700	979.1900	0.9755	0.9792	0
03/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6064.7000	6064.3200	6.0647	6.0643	0
03/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	599.5800	602.5200	0.5996	0.6025	0
03/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	8842.1900	8840.3700	8.8422	8.8404	0
03/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	202.2400	203.7400	0.2022	0.2037	1,054
03/09/2024	2030 On 06-November-25			Bond Future	9.5857	9.5869	96.8163	96.8125	0
03/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2139.4600	2140.1300	2.1395	2.1401	0
03/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	2290.2300	2294.7200	2.2902	2.2947	0
03/09/2024	2032 On 07-November-24			Bond Future	10.0084	9.9885	91.9313	92.0277	101,652
03/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	652.2600	694.0200	0.6523	0.6940	50
03/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1912.1700	1857.4900	1.9122	1.8575	0
03/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	872.8600	922.1600	0.8729	0.9222	0
03/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	1593.7300	1546.5900	1.5937	1.5466	0
03/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	962.4300	1014.3900	0.9624	1.0144	100
03/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	1488.2800	1443.8000	1.4883	1.4438	0
03/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	3189.0500	3273.9200	3.1891	3.2739	0
03/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	386.1300	374.5600	0.3861	0.3746	200
03/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	5257.9600	5351.2700	5.2580	5.3513	600
03/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	126.8800	123.7500	0.1269	0.1238	0
03/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	6783.1800	6878.5600	6.7832	6.8786	0
03/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	56.0500	54.9900	0.0561	0.0550	0
03/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	6825.7000	6921.1100	6.8257	6.9211	0
03/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	54.7800	53.7500	0.0548	0.0538	0
03/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	6868.2400	6963.6900	6.8682	6.9637	0

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03/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	53.5700	52.5800	0.0536	0.0526	0
03/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	7378.2000	7473.9800	7.3782	7.4740	600
03/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	40.7100	40.0500	0.0407	0.0401	0
03/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	7505.5500	7601.3900	7.5056	7.6014	1,615
03/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	38.0100	37.4100	0.0380	0.0374	0
03/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	12900.5600	12997.0000	12.9006	12.9970	0
03/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.3100	0.3100	0.0003	0.0003	600
03/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	14505.9200	14602.3600	14.5059	14.6024	0
03/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	1,615
03/09/2024	2032 On 06-February-25			Bond Future	10.0860	10.0651	93.8376	93.9357	0
03/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	611.3200	639.8900	0.6113	0.6399	800
03/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	3814.0200	3744.5300	3.8140	3.7445	0
03/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	1471.2500	1520.8200	1.4713	1.5208	800
03/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	2256.2600	2207.7700	2.2563	2.2078	0
03/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	3403.9200	3478.2500	3.4039	3.4783	0
03/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	980.6200	956.8900	0.9806	0.9569	800
03/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	7512.2600	7604.9200	7.5123	7.6049	0
03/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	222.4300	217.0300	0.2224	0.2170	0
03/09/2024	2032 On 08-May-25			Bond Future	10.1840	10.1623	91.5460	91.6454	0
03/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	876.4300	907.2800	0.8764	0.9073	800
03/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	4453.9800	4385.4400	4.4540	4.3854	0
03/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	1723.6900	1771.0900	1.7237	1.7711	800
03/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2940.2900	2888.3000	2.9403	2.8883	0
03/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	4420.7600	4496.0700	4.4208	4.4961	0
03/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	1179.5300	1155.4500	1.1795	1.1555	0
03/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	4615.9400	4692.4900	4.6159	4.6925	0
03/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	1113.4600	1090.6200	1.1135	1.0906	800
03/09/2024	2032 On 07-August-25			Bond Future	10.2989	10.2761	93.3248	93.4256	0
03/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	8038.9900	8125.3900	8.0390	8.1254	0
03/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	845.5700	831.1200	0.8456	0.8311	0
03/09/2024	2032 On 06-November-25			Bond Future	10.4300	10.4062	90.9530	91.0553	0
03/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3131.6700	3188.3200	3.1317	3.1883	0
03/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	3174.5800	3128.9000	3.1746	3.1289	0
03/09/2024	2033 On 07-November-24			Bond Future	127.8383	127.8473	127.8383	127.8473	6,936

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03/09/2024	2033 On 06-February-25			Bond Future	130.5207	130.5295	130.5207	130.5295	0
03/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5580.7400	5589.4500	5.5807	5.5895	0
03/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2033 On 08-May-25			Bond Future	131.6300	131.6383	131.6300	131.6383	0
03/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1010.0200	1018.2600	1.0100	1.0183	0
03/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2033 On 07-August-25			Bond Future	134.2229	134.2306	134.2229	134.2306	0
03/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5572.8800	5580.5900	5.5729	5.5806	0
03/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2033 On 06-November-25			Bond Future	135.2766	135.2843	135.2766	135.2843	0
03/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2136.5500	2144.2700	2.1366	2.1443	0
03/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2037 On 07-November-24			Bond Future	11.0969	11.0670	85.2267	85.3999	195,135
03/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	7987.1900	8157.5600	7.9872	8.1576	0
03/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	53.7800	51.0000	0.0538	0.0510	0
03/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	8035.9000	8206.3400	8.0359	8.2063	0
03/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	52.4400	49.7300	0.0524	0.0497	0
03/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	8084.6200	8255.1300	8.0846	8.2551	0
03/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	51.1500	48.5100	0.0512	0.0485	0
03/09/2024	2037 On 06-February-25			Bond Future	11.1916	11.1606	82.7336	82.9099	0
03/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	8628.9000	8791.5700	8.6289	8.7916	0
03/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	355.9700	342.3300	0.3560	0.3423	0
03/09/2024	2037 On 08-May-25			Bond Future	11.3069	11.2748	84.3828	84.5621	3,975
03/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	6318.7400	6459.2300	6.3187	6.4592	0
03/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1287.7000	1248.8800	1.2877	1.2489	0
03/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	7520.8800	7670.0000	7.5209	7.6700	15,000
03/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	981.3500	951.1600	0.9814	0.9512	0
03/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	10622.6900	10786.3800	10.6227	10.7864	7,500
03/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	492.5000	476.8800	0.4925	0.4769	0
03/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	10824.2400	10988.7300	10.8242	10.9887	7,500
03/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	463.4900	448.6700	0.4635	0.4487	0
03/09/2024	2037 On 07-August-25			Bond Future	11.4372	11.4039	81.7621	81.9444	0
03/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	1647.0900	1708.5700	1.6471	1.7086	2,341
03/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	6701.2100	6580.3200	6.7012	6.5803	0

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03/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	1811.8300	1877.3500	1.8118	1.8774	200
03/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	6333.6800	6216.8300	6.3337	6.2168	0
03/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	3706.4600	3807.3500	3.7065	3.8074	0
03/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3800.4200	3718.9400	3.8004	3.7189	2,541
03/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	6144.9700	6274.1000	6.1450	6.2741	0
03/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	2276.8500	2223.6100	2.2769	2.2236	2,541
03/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	9261.8900	9412.8300	9.2619	9.4128	0
03/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1272.3600	1240.9300	1.2724	1.2409	0
03/09/2024	2037 On 06-November-25			Bond Future	11.5699	11.5353	83.3273	83.5128	0
03/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	4350.0200	4455.2100	4.3500	4.4552	0
03/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	4029.4000	3949.0800	4.0294	3.9491	0
03/09/2024	2038 On 07-November-24			Bond Future	140.9047	140.8373	140.9047	140.8373	3,218
03/09/2024	2038 On 06-February-25			Bond Future	141.7481	141.6788	141.7481	141.6788	0
03/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6518.0500	6448.7900	6.5181	6.4488	0
03/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2038 On 08-May-25			Bond Future	144.6109	144.5394	144.6109	144.5394	0
03/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4930.9300	4859.4300	4.9309	4.8594	0
03/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2038 On 07-August-25			Bond Future	145.3015	145.2286	145.3015	145.2286	0
03/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5741.5300	5668.5700	5.7415	5.6686	0
03/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2038 On 06-November-25			Bond Future	148.1260	148.0510	148.1260	148.0510	0
03/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4245.9500	4171.0100	4.2460	4.1710	0
03/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2040 On 07-November-24			Bond Future	11.3434	11.3084	85.7084	85.9272	113,311
03/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	4863.4800	5059.6600	4.8635	5.0597	640
03/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	333.3600	310.7000	0.3334	0.3107	0
03/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	7422.7500	7634.5700	7.4228	7.6346	0
03/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	103.0100	95.9900	0.1030	0.0960	640
03/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	8662.1700	8877.1800	8.6622	8.8772	0
03/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	57.4100	53.5800	0.0574	0.0536	0
03/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	8713.6000	8928.7100	8.7136	8.9287	0
03/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	56.0300	52.3000	0.0560	0.0523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	8764.9800	8980.1800	8.7650	8.9802	0
03/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	54.6600	51.0200	0.0547	0.0510	0
03/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	10241.8700	10459.0100	10.2419	10.4590	0
03/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	26.8000	25.1000	0.0268	0.0251	640
03/09/2024	2040 On 06-February-25			Bond Future	11.4395	11.4033	82.9746	83.1976	14
03/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1312.2400	1396.6400	1.3122	1.3966	780
03/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	4082.4200	3943.8600	4.0824	3.9439	0
03/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	3477.5500	3623.1800	3.4776	3.6232	0
03/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1899.0500	1821.7200	1.8991	1.8217	780
03/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	5536.9500	5713.7800	5.5370	5.7138	0
03/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	1054.2100	1008.0800	1.0542	1.0081	780
03/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	8972.6200	9176.0900	8.9726	9.1761	0
03/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	423.3700	403.8800	0.4234	0.4039	0
03/09/2024	2040 On 08-May-25			Bond Future	11.5545	11.5170	84.6284	84.8553	3,900
03/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	7447.0400	7628.1900	7.4470	7.6282	0
03/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	1318.1700	1272.3900	1.3182	1.2724	0
03/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	7957.1500	8142.4700	7.9572	8.1425	15,000
03/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	1188.0000	1146.3900	1.1880	1.1464	0
03/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	10874.4500	11078.0900	10.8745	11.0781	7,500
03/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	629.4300	606.1400	0.6294	0.6061	0
03/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	11168.8800	11374.0900	11.1689	11.3741	7,500
03/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	580.2200	558.5000	0.5802	0.5585	0
03/09/2024	2040 On 07-August-25			Bond Future	11.6833	11.6445	81.7616	81.9924	0
03/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	10108.6400	10299.7200	10.1086	10.2997	0
03/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1369.3300	1329.5300	1.3693	1.3295	0
03/09/2024	2040 On 06-November-25			Bond Future	11.8137	11.7734	83.3263	83.5612	0
03/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	4723.8900	4855.4900	4.7239	4.8555	0
03/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	4571.1500	4467.8100	4.5712	4.4678	0
03/09/2024	2044 On 07-November-24			Bond Future	11.4206	11.3857	81.8255	82.0505	82,646
03/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	4103.2400	4293.9400	4.1032	4.2939	0
03/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	520.4300	486.1600	0.5204	0.4862	13,875
03/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	5348.3200	5553.0700	5.3483	5.5531	0
03/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	300.5100	280.2900	0.3005	0.2803	9,540
03/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	6636.3100	6849.8000	6.6363	6.8498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	169.6200	158.1400	0.1696	0.1581	11,405
03/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	8711.7200	8932.3200	8.7117	8.9323	0
03/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	66.4000	62.0300	0.0664	0.0620	0
03/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	8763.2400	8983.9400	8.7632	8.9839	0
03/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	64.8500	60.5800	0.0649	0.0606	0
03/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	8814.7300	9035.5400	8.8147	9.0355	0
03/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	63.3400	59.1800	0.0633	0.0592	0
03/09/2024	2044 On 06-February-25			Bond Future	11.5121	11.4760	79.1365	79.3658	0
03/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	4510.9300	4676.8500	4.5109	4.6769	449
03/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	1518.8400	1455.4700	1.5188	1.4555	0
03/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	6712.7600	6904.9000	6.7128	6.9049	449
03/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	842.2700	805.1200	0.8423	0.8051	0
03/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	9131.2400	9339.9600	9.1312	9.3400	0
03/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	453.8700	433.3000	0.4539	0.4333	0
03/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	12477.3100	12699.0700	12.4773	12.6991	0
03/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	153.1500	145.6200	0.1532	0.1456	449
03/09/2024	2044 On 08-May-25			Bond Future	11.6207	11.5833	80.7137	80.9471	0
03/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	1425.0700	1502.2800	1.4251	1.5023	2,490
03/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	5992.2800	5836.0900	5.9923	5.8361	0
03/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	3441.0800	3572.7000	3.4411	3.5727	0
03/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	3258.9500	3157.1700	3.2590	3.1572	2,490
03/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	6313.1700	6487.9800	6.3132	6.4880	0
03/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1693.4600	1634.8700	1.6935	1.6349	2,490
03/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	7668.2000	7856.1500	7.6682	7.8562	0
03/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	1279.2900	1233.8400	1.2793	1.2338	0
03/09/2024	2044 On 07-August-25			Bond Future	11.7418	11.7030	77.8960	78.1335	0
03/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	10301.0300	10497.1600	10.3010	10.4972	0
03/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1442.9800	1401.6600	1.4430	1.4017	0
03/09/2024	2044 On 06-November-25			Bond Future	11.8637	11.8236	79.3866	79.6283	0
03/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	4761.1800	4896.4700	4.7612	4.8965	0
03/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	4663.3600	4556.9500	4.6634	4.5570	0
03/09/2024	2046 On 07-November-24			Bond Future	121.9460	121.7685	121.9460	121.7685	18,098
03/09/2024	2046 On 06-February-25			Bond Future	124.5045	124.3228	124.5045	124.3228	0
03/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10494.5200	10312.8200	10.4945	10.3128	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2046 On 08-May-25			Bond Future	124.7750	124.5891	124.7750	124.5891	0
03/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2804.9800	2619.1200	2.8050	2.6191	0
03/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2046 On 07-August-25			Bond Future	127.2315	127.0412	127.2315	127.0412	0
03/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8541.4500	8351.2100	8.5415	8.3512	0
03/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2046 On 06-November-25			Bond Future	127.4186	127.2243	127.4186	127.2243	0
03/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2008.6100	1814.3000	2.0086	1.8143	0
03/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2050 On 07-November-24			Bond Future	123.9031	123.7015	123.9031	123.7015	15,391
03/09/2024	2050 On 06-February-25			Bond Future	124.1484	123.9422	124.1484	123.9422	582
03/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8548.4300	8342.1900	8.5484	8.3422	0
03/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2050 On 08-May-25			Bond Future	126.6559	126.4447	126.6559	126.4447	0
03/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5495.8600	5284.7000	5.4959	5.2847	0
03/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2050 On 07-August-25			Bond Future	126.7456	126.5306	126.7456	126.5306	0
03/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6855.5800	6640.6200	6.8556	6.6406	0
03/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	2050 On 06-November-25			Bond Future	129.2090	128.9892	129.2090	128.9892	0
03/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4788.9700	4569.2200	4.7890	4.5692	0
03/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	AL37 On 07-November-24			Index Future	1042.1130	1042.1740	1042.1130	1,042.1740	0
03/09/2024	AL37 On 06-February-25			Index Future	1063.7370	1063.7950	1063.7370	1,063.7950	0
03/09/2024	AL37 On 08-May-25			Index Future	1085.0010	1085.0550	1085.0010	1,085.0550	0
03/09/2024	AL37 On 07-August-25			Index Future	1106.1550	1106.2040	1106.1550	1,106.2040	0
03/09/2024	AL37 On 06-November-25			Index Future	1127.4660	1127.5110	1127.4660	1,127.5110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	AL7T On 07-November-24			Index Future	1238.1100	1239.8180	1238.1100	1,239.8180	0
03/09/2024	AL7T On 06-February-25			Index Future	1263.8010	1265.5390	1263.8010	1,265.5390	0
03/09/2024	AL7T On 08-May-25			Index Future	1289.0650	1290.8300	1289.0650	1,290.8300	0
03/09/2024	AL7T On 07-August-25			Index Future	1314.1970	1315.9900	1314.1970	1,315.9900	0
03/09/2024	AL7T On 06-November-25			Index Future	1339.5160	1341.3380	1339.5160	1,341.3380	0
03/09/2024	ALBI On 07-November-24			Index Future	1070.3630	1071.8000	1070.3630	1,071.8000	121
03/09/2024	ALBI On 06-February-25			Index Future	1092.5730	1094.0360	1092.5730	1,094.0360	0
03/09/2024	ALBI On 08-May-25			Index Future	1114.4140	1115.8990	1114.4140	1,115.8990	0
03/09/2024	ALBI On 07-August-25			Index Future	1136.1410	1137.6500	1136.1410	1,137.6500	0
03/09/2024	ALBI On 06-November-25			Index Future	1158.0300	1159.5620	1158.0300	1,159.5620	0
03/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C213 On 28-February-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
03/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	ES33 On 07-November-24			Bond Future	11.3915	11.3617	79.8471	79.9867	0
03/09/2024	ES33 On 06-February-25			Bond Future	11.5175	11.4865	81.5226	81.6647	0
03/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7790.9700	7933.1500	7.7910	7.9332	0
03/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES33 On 08-May-25			Bond Future	11.6597	11.6274	79.3687	79.5133	0
03/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4596.7200	4741.3200	4.5967	4.7413	0
03/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES33 On 07-August-25			Bond Future	11.8185	11.7848	80.9291	81.0761	0
03/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7124.4700	7271.5300	7.1245	7.2715	0
03/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES33 On 06-November-25			Bond Future	11.9978	11.9625	78.7021	78.8516	0
03/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	51.8600	201.3800	0.0519	0.2014	0
03/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES42 On 07-November-24			Bond Future	11.7404	11.7055	76.5787	76.7865	0
03/09/2024	ES42 On 06-February-25			Bond Future	11.8438	11.8078	78.1846	78.3964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9791.1400	10002.9100	9.7911	10.0029	0
03/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES42 On 08-May-25			Bond Future	11.9635	11.9261	75.4957	75.7113	0
03/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6864.8500	7080.3700	6.8649	7.0804	0
03/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES42 On 07-August-25			Bond Future	12.0918	12.0531	76.9772	77.1965	0
03/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8704.9800	8924.3200	8.7050	8.9243	0
03/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	ES42 On 06-November-25			Bond Future	12.2317	12.1916	74.2037	74.4270	0
03/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	869.8200	1093.0700	0.8698	1.0931	0
03/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 07-November-24			GOVI	1053.9930	1055.3590	1053.9930	1,055.3590	684
03/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1052130.0000	1065790.0000	105.2130	106.5790	0
03/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1052030.0000	1065690.0000	105.2030	106.5690	0
03/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1051930.0000	1065590.0000	105.1930	106.5590	0
03/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 06-February-25			GOVI	1075.8640	1077.2530	1075.8640	1,077.2530	0
03/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1038640.0000	1052530.0000	103.8640	105.2530	0
03/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 08-May-25			GOVI	1097.3710	1098.7820	1097.3710	1,098.7820	0
03/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	753710.0000	767820.0000	75.3710	76.7820	0
03/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 07-August-25			GOVI	1118.7660	1120.1980	1118.7660	1,120.1980	0
03/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1077660.0000	1091980.0000	107.7660	109.1980	0
03/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GOVI On 06-November-25			GOVI	1140.3190	1141.7750	1140.3190	1,141.7750	0
03/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	283190.0000	297750.0000	28.3190	29.7750	0
03/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/09/2024	IGOV On 07-November-24			Index Future	374.0940	373.7680	374.0940	373.7680	779
03/09/2024	IGOV On 06-February-25			Index Future	381.9470	381.6130	381.9470	381.6130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	IGOV On 08-May-25			Index Future	389.6710	389.3280	389.6710	389.3280	0
03/09/2024	IGOV On 07-August-25			Index Future	397.3550	397.0030	397.3550	397.0030	0
03/09/2024	IGOV On 06-November-25			Index Future	405.0960	404.7350	405.0960	404.7350	0
03/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/09/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
03/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
03/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
03/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
03/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
03/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
03/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/09/2024	R035 On 07-November-24			Bond Future	10.7217	10.6969	90.4128	90.5534	141,537
03/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	2800.9400	2912.4500	2.8009	2.9125	0
03/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	693.4000	664.3000	0.6934	0.6643	11,000
03/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	7764.9200	7903.5200	7.7649	7.9035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	55.6400	53.6300	0.0556	0.0536	0
03/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	7813.4800	7952.1400	7.8135	7.9521	0
03/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	54.2400	52.2900	0.0542	0.0523	0
03/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	7862.0400	8000.7500	7.8620	8.0008	0
03/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	52.8800	50.9800	0.0529	0.0510	0
03/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	7910.5700	8049.3400	7.9106	8.0493	1,000
03/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	51.5400	49.7000	0.0515	0.0497	0
03/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	12776.7500	12917.3300	12.7768	12.9173	0
03/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	1.5300	1.5000	0.0015	0.0015	1,000
03/09/2024	R035 On 06-February-25			Bond Future	10.8169	10.7911	92.2881	92.4312	0
03/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1055.3500	1107.6000	1.0554	1.1076	1,000
03/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	3755.5600	3664.6900	3.7556	3.6647	0
03/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	1765.7500	1837.1000	1.7658	1.8371	0
03/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2698.1300	2626.3600	2.6981	2.6264	1,000
03/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	3887.3500	3992.5800	3.8874	3.9926	0
03/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	1261.4900	1223.6000	1.2615	1.2236	1,000
03/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	8574.6300	8708.0800	8.5746	8.7081	0
03/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	307.6400	297.9700	0.3076	0.2980	0
03/09/2024	R035 On 08-May-25			Bond Future	10.9232	10.8964	89.6189	89.7644	0
03/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	1652.2700	1711.2600	1.6523	1.7113	150
03/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	4330.6200	4244.1500	4.3306	4.2442	0
03/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	2969.5500	3052.2300	2.9696	3.0522	0
03/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2824.0300	2761.2500	2.8240	2.7613	150
03/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	4653.9600	4756.5000	4.6540	4.7565	400
03/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1802.4000	1759.4800	1.8024	1.7595	0
03/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	5537.4700	5647.5800	5.5375	5.6476	0
03/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1451.6600	1416.3100	1.4517	1.4163	150
03/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	5841.6200	5954.0000	5.8416	5.9540	0
03/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1349.8200	1316.7400	1.3498	1.3167	0
03/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	9551.5100	9682.2400	9.5515	9.6822	0
03/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	578.5700	563.8400	0.5786	0.5638	400
03/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	12196.9100	12335.3000	12.1969	12.3353	0
03/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	255.7700	248.7000	0.2558	0.2487	400
03/09/2024	R035 On 07-August-25			Bond Future	11.0443	11.0165	91.3610	91.5088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	9178.0100	9301.5100	9.1780	9.3015	0
03/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	1188.7500	1164.4200	1.1888	1.1644	0
03/09/2024	R035 On 06-November-25			Bond Future	11.1816	11.1526	88.6062	88.7565	0
03/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4043.6700	4127.8300	4.0437	4.1278	0
03/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3948.4100	3882.3500	3.9484	3.8824	0
03/09/2024	R053 On 07-November-24			Bond Future	11.3492	11.3142	103.6689	103.9707	3,638
03/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	11279.7700	11574.3900	11.2798	11.5744	0
03/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	113.1500	105.9300	0.1132	0.1059	0
03/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	11346.8900	11641.6800	11.3469	11.6417	0
03/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	110.6200	103.5700	0.1106	0.1036	0
03/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	11414.0200	11708.9600	11.4140	11.7090	0
03/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	108.1900	101.2900	0.1082	0.1013	0
03/09/2024	R053 On 06-February-25			Bond Future	11.4372	11.4010	105.8185	106.1261	0
03/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	12055.2600	12334.6700	12.0553	12.3347	0
03/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	617.0500	588.8500	0.6171	0.5889	0
03/09/2024	R053 On 08-May-25			Bond Future	11.5375	11.5001	102.0618	102.3749	0
03/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	10278.3300	10529.6200	10.2783	10.5296	0
03/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1783.7700	1721.9500	1.7838	1.7220	0
03/09/2024	R053 On 07-August-25			Bond Future	11.6470	11.6082	104.0434	104.3620	0
03/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	13080.4600	13342.3900	13.0805	13.3424	0
03/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1871.1500	1814.4500	1.8712	1.8145	0
03/09/2024	R053 On 06-November-25			Bond Future	11.7652	11.7250	100.1725	100.4967	0
03/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	6015.4900	6195.4200	6.0155	6.1954	0
03/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	6057.2700	5912.9800	6.0573	5.9130	0
03/09/2024	R186 On 07-November-24			Bond Future	8.1316	8.1421	108.6155	108.5949	151,743
03/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	1967.7600	1949.8100	1.9678	1.9498	0
03/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	36.2500	38.8700	0.0363	0.0389	0
03/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	1985.9100	1967.9100	1.9859	1.9679	0
03/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	35.2900	37.8600	0.0353	0.0379	0
03/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2004.0800	1986.0200	2.0041	1.9860	0
03/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	34.3600	36.8700	0.0344	0.0369	0
03/09/2024	R186 On 06-February-25			Bond Future	8.0919	8.1043	105.5552	105.5337	0
03/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	1816.4100	1800.7200	1.8164	1.8007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	200.2800	206.0800	0.2003	0.2061	0
03/09/2024	R186 On 08-May-25			Bond Future	8.0976	8.1125	107.6608	107.6382	0
03/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1079.7600	1067.3500	1.0798	1.0674	0
03/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	517.0700	527.2100	0.5171	0.5272	0
03/09/2024	R186 On 07-August-25			Bond Future	8.1434	8.1617	104.4431	104.4196	0
03/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1626.3900	1609.0800	1.6264	1.6091	1,983
03/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	250.4600	256.7200	0.2505	0.2567	0
03/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2096.7300	2077.2500	2.0967	2.0773	0
03/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	140.7300	144.8200	0.1407	0.1448	0
03/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2730.8600	2709.4500	2.7309	2.7095	0
03/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	62.5100	64.6700	0.0625	0.0647	1,983
03/09/2024	R186 On 06-November-25			Bond Future	8.2299	8.2530	106.4449	106.4204	0
03/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	584.5200	573.6500	0.5845	0.5737	0
03/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	690.4800	704.1300	0.6905	0.7041	0
03/09/2024	R202 On 07-November-24			Bond Future	271.6225	271.4339	271.6225	271.4339	1,076
03/09/2024	R202 On 06-February-25			Bond Future	272.1153	271.9214	272.1153	271.9214	0
03/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5325.2700	5131.3800	5.3253	5.1314	0
03/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R202 On 08-May-25			Bond Future	277.6119	277.4125	277.6119	277.4125	0
03/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5301.8700	5102.5200	5.3019	5.1025	0
03/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R202 On 07-August-25			Bond Future	277.7628	277.5599	277.7628	277.5599	0
03/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6162.8300	5959.9000	6.1628	5.9599	0
03/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R202 On 06-November-25			Bond Future	283.1625	282.9542	283.1625	282.9542	0
03/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7522.5400	7314.1700	7.5225	7.3142	0
03/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R209 On 07-November-24			Bond Future	10.8563	10.8264	71.0315	71.1840	17,037
03/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	6512.1800	6661.5400	6.5122	6.6615	0
03/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	57.3100	54.1800	0.0573	0.0542	0
03/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	6555.3500	6704.7900	6.5554	6.7048	0
03/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	55.8500	52.8000	0.0559	0.0528	0
03/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	6598.5000	6748.0300	6.5985	6.7480	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	54.4200	51.4600	0.0544	0.0515	0
03/09/2024	R209 On 06-February-25			Bond Future	10.9417	10.9107	72.5045	72.6598	0
03/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	7317.5600	7460.2200	7.3176	7.4602	0
03/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	321.0000	308.3800	0.3210	0.3084	0
03/09/2024	R209 On 08-May-25			Bond Future	11.0417	11.0097	70.7967	70.9546	0
03/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	5261.2000	5382.3100	5.2612	5.3823	0
03/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	1244.3200	1207.4700	1.2443	1.2075	0
03/09/2024	R209 On 07-August-25			Bond Future	11.1531	11.1200	72.1724	72.3330	0
03/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	7989.8500	8122.7100	7.9899	8.1227	0
03/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	1095.7700	1067.9700	1.0958	1.0680	0
03/09/2024	R209 On 06-November-25			Bond Future	11.2753	11.2410	70.4039	70.5673	0
03/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	3663.4500	3754.0800	3.6635	3.7541	0
03/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3688.8100	3616.0500	3.6888	3.6161	0
03/09/2024	R210 On 07-November-24			Bond Future	243.0937	243.1150	243.0937	243.1150	1,557
03/09/2024	R210 On 06-February-25			Bond Future	248.1942	248.2148	248.1942	248.2148	0
03/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8584.2300	8604.8100	8.5842	8.6048	0
03/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R210 On 08-May-25			Bond Future	249.8057	249.8259	249.8057	249.8259	0
03/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1775.7200	1795.9000	1.7757	1.7959	0
03/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R210 On 07-August-25			Bond Future	254.7250	254.7442	254.7250	254.7442	0
03/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6284.9600	6304.1700	6.2850	6.3042	0
03/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R210 On 06-November-25			Bond Future	256.2131	256.2319	256.2131	256.2319	0
03/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4073.1400	4091.8700	4.0731	4.0919	0
03/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/09/2024	R213 On 07-November-24			Bond Future	9.6832	9.6787	88.9568	88.9760	76,688
03/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	6268.8100	6289.2700	6.2688	6.2893	0
03/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	39.2500	40.4500	0.0393	0.0405	0
03/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	6306.8700	6327.3100	6.3069	6.3273	0
03/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	38.3500	39.5300	0.0384	0.0395	0
03/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	6344.9100	6365.3400	6.3449	6.3653	0
03/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	37.4600	38.6300	0.0375	0.0386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	R213 On 06-February-25			Bond Future	9.7543	9.7497	90.8019	90.8211	0
03/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	6486.0200	6506.0000	6.4860	6.5060	0
03/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	180.7300	181.4700	0.1807	0.1815	0
03/09/2024	R213 On 08-May-25			Bond Future	9.8411	9.8364	89.0564	89.0756	0
03/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	3727.5900	3744.8400	3.7276	3.7448	0
03/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	1060.9200	1059.0300	1.0609	1.0590	0
03/09/2024	R213 On 07-August-25			Bond Future	9.9467	9.9418	90.7885	90.8075	0
03/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7019.8300	7038.2900	7.0198	7.0383	0
03/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	698.3900	697.8500	0.6984	0.6979	0
03/09/2024	R213 On 06-November-25			Bond Future	10.0751	10.0700	88.9764	88.9954	0
03/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	2595.1100	2607.8700	2.5951	2.6079	0
03/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2688.3600	2682.1300	2.6884	2.6821	0
03/09/2024	R214 On 07-November-24			Bond Future	11.1774	11.1424	66.5517	66.7416	19,800
03/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	7127.0600	7313.0400	7.1271	7.3130	0
03/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	57.4400	53.5400	0.0574	0.0535	0
03/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	7171.1300	7357.2000	7.1711	7.3572	0
03/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	56.0400	52.2300	0.0560	0.0522	0
03/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	7215.2100	7401.3800	7.2152	7.4014	0
03/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	54.6900	50.9800	0.0547	0.0510	0
03/09/2024	R214 On 06-February-25			Bond Future	11.2637	11.2276	67.9321	68.1256	0
03/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	3778.8800	3919.1000	3.7789	3.9191	554
03/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	1254.2900	1201.0100	1.2543	1.2010	0
03/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	5654.6700	5817.3100	5.6547	5.8173	554
03/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	685.5300	654.6700	0.6855	0.6547	0
03/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	7481.2300	7656.6900	7.4812	7.6567	0
03/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	389.7100	371.6700	0.3897	0.3717	0
03/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	11095.9400	11284.6500	11.0959	11.2847	0
03/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	93.1000	88.3100	0.0931	0.0883	554
03/09/2024	R214 On 08-May-25			Bond Future	11.3575	11.3202	65.9840	66.1811	0
03/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	6254.6600	6412.4400	6.2547	6.4124	0
03/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	1084.9500	1045.7000	1.0850	1.0457	0
03/09/2024	R214 On 07-August-25			Bond Future	11.4616	11.4231	67.2667	67.4672	0
03/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	8411.5200	8575.9800	8.4115	8.5760	0
03/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	1231.8300	1195.8000	1.2318	1.1958	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	R214 On 06-November-25			Bond Future	11.5765	11.5368	65.2559	65.4600	0
03/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	4086.7800	4203.0100	4.0868	4.2030	0
03/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3763.1700	3675.3500	3.7632	3.6754	0
03/09/2024	R248 On 07-November-24			Bond Future	11.3296	11.2997	80.7139	80.9138	251,160
03/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	8825.2100	9021.4700	8.8252	9.0215	0
03/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	68.7200	65.1100	0.0687	0.0651	0
03/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	8878.0300	9074.3900	8.8780	9.0744	0
03/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	67.1100	63.6000	0.0671	0.0636	0
03/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	8930.8100	9127.2500	8.9308	9.1273	0
03/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	65.5400	62.1100	0.0655	0.0621	0
03/09/2024	R248 On 06-February-25			Bond Future	11.4191	11.3882	82.3880	82.5917	10,000
03/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	298.0200	324.1600	0.2980	0.3242	660
03/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	8302.8300	8125.3300	8.3028	8.1253	0
03/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	1427.5000	1506.8400	1.4275	1.5068	660
03/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	4272.7700	4148.4700	4.2728	4.1485	0
03/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	3772.4300	3908.1800	3.7724	3.9082	0
03/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1958.7500	1890.8600	1.9588	1.8909	660
03/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	8362.8000	8543.9600	8.3628	8.5440	0
03/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	591.1700	568.6900	0.5912	0.5687	0
03/09/2024	R248 On 08-May-25			Bond Future	11.5156	11.4837	79.5846	79.7918	0
03/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	7902.2800	8069.1900	7.9023	8.0692	0
03/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	1374.2000	1333.9300	1.3742	1.3339	0
03/09/2024	R248 On 07-August-25			Bond Future	11.6224	11.5895	81.1313	81.3421	0
03/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	10472.7500	10648.4900	10.4728	10.6485	0
03/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1375.4800	1340.3900	1.3755	1.3404	0
03/09/2024	R248 On 06-November-25			Bond Future	11.7399	11.7058	78.2431	78.4576	0
03/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	4797.3100	4917.4900	4.7973	4.9175	0
03/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	4796.4900	4702.1600	4.7965	4.7022	0
03/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/09/2024	X214 On 28-February-41			Bond Future	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
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