



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 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
04/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	2025 On 07-November-24			Bond Future	185.3806	185.4009	185.3806	185.4009	9,240
04/09/2024	2029 On 07-November-24			Bond Future	134.5865	134.5920	134.5865	134.5920	10,202
04/09/2024	2029 On 06-February-25			Bond Future	137.4123	137.4160	137.4123	137.4160	0
04/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5012.2700	5016.0200	5.0123	5.0160	0
04/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2029 On 08-May-25			Bond Future	138.7624	138.7639	138.7624	138.7639	0
04/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	912.3800	913.9300	0.9124	0.9139	0
04/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2029 On 07-August-25			Bond Future	141.4978	141.4971	141.4978	141.4971	0
04/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4087.7600	4087.1100	4.0878	4.0871	0
04/09/2024	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
04/09/2024	2029 On 06-November-25			Bond Future	142.7970	142.7948	142.7970	142.7948	0
04/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	3007.0100	3004.7700	3.0070	3.0048	0
04/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2030 On 07-November-24			Bond Future	9.0626	9.2357	97.8978	97.2124	180,550
04/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4477.0100	3831.9800	4.4770	3.8320	600
04/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	44.6900	85.0200	0.0447	0.0850	0
04/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6293.7900	5618.9400	6.2938	5.6189	600
04/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	9.5300	20.0400	0.0095	0.0200	0
04/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6402.5700	5726.8700	6.4026	5.7269	0
04/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	8.6800	18.3400	0.0087	0.0183	0
04/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6438.8000	5762.8400	6.4388	5.7628	0
04/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	8.4000	17.8000	0.0084	0.0178	0
04/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6475.0200	5798.7900	6.4750	5.7988	0
04/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	8.1400	17.2700	0.0081	0.0173	0
04/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10542.3600	9857.1200	10.5424	9.8571	0
04/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0700	0.1900	0.0001	0.0002	600
04/09/2024	2030 On 06-February-25			Bond Future	9.0996	9.2837	95.9194	95.2186	0
04/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	742.3800	539.7600	0.7424	0.5398	800
04/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2362.8600	2861.0800	2.3629	2.8611	0
04/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1583.2200	1235.5600	1.5832	1.2356	800
04/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1276.3000	1629.4800	1.2763	1.6295	0
04/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2848.4100	2361.8400	2.8484	2.3618	0
04/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	623.7400	838.0100	0.6237	0.8380	800
04/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	5951.8500	5313.3000	5.9519	5.3133	0
04/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	138.4700	200.7600	0.1385	0.2008	0
04/09/2024	2030 On 08-May-25			Bond Future	9.1692	9.3658	97.8340	97.1174	0
04/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	964.0200	741.2400	0.9640	0.7412	800
04/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2775.7600	3269.5400	2.7758	3.2695	0
04/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1786.8500	1446.2100	1.7869	1.4462	800
04/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1747.1700	2123.0900	1.7472	2.1231	0
04/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3559.3800	3060.2200	3.5594	3.0602	0
04/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	822.9300	1040.3300	0.8229	1.0403	0
04/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3722.0800	3212.5800	3.7221	3.2126	0
04/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	773.9600	981.0200	0.7740	0.9810	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4623.1200	4064.7500	4.6231	4.0648	1,640
04/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	556.0800	714.2700	0.5561	0.7143	0
04/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5748.0100	5144.5400	5.7480	5.1445	2,280
04/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	373.7900	486.8800	0.3738	0.4869	0
04/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9338.4500	8653.1800	9.3385	8.6532	0
04/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	81.6800	112.9700	0.0817	0.1130	1,640
04/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10639.9700	9940.4900	10.6400	9.9405	0
04/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	40.0500	57.1300	0.0401	0.0571	2,280
04/09/2024	2030 On 07-August-25			Bond Future	9.2605	9.4712	95.7278	94.9957	0
04/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	4936.3600	4386.8800	4.9364	4.3869	1,054
04/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	792.8400	975.4700	0.7928	0.9755	0
04/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6677.9200	6064.7000	6.6779	6.0647	0
04/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	480.6900	599.5800	0.4807	0.5996	0
04/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9526.9700	8842.1900	9.5270	8.8422	0
04/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	154.9100	202.2400	0.1549	0.2022	1,054
04/09/2024	2030 On 06-November-25			Bond Future	9.3598	9.5857	97.5639	96.8163	0
04/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2531.0900	2139.4600	2.5311	2.1395	0
04/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1934.3400	2290.2300	1.9343	2.2902	0
04/09/2024	2032 On 07-November-24			Bond Future	9.8460	10.0084	92.7205	91.9313	101,652
04/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	951.9900	652.2600	0.9520	0.6523	50
04/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1422.7400	1912.1700	1.4227	1.9122	0
04/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1229.2700	872.8600	1.2293	0.8729	0
04/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	1160.9800	1593.7300	1.1610	1.5937	0
04/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1339.2200	962.4300	1.3392	0.9624	100
04/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	1075.9100	1488.2800	1.0759	1.4883	0
04/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	3839.2700	3189.0500	3.8393	3.1891	0
04/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	247.1900	386.1300	0.2472	0.3861	200
04/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	5995.7100	5257.9600	5.9957	5.2580	600
04/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	75.4700	126.8800	0.0755	0.1269	0
04/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7548.2000	6783.1800	7.5482	6.7832	0
04/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	31.9100	56.0500	0.0319	0.0561	0
04/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	7591.2300	6825.7000	7.5912	6.8257	0
04/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	31.1500	54.7800	0.0312	0.0548	0
04/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	7634.2600	6868.2400	7.6343	6.8682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	30.4300	53.5700	0.0304	0.0536	0
04/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8149.4800	7378.2000	8.1495	7.3782	600
04/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	22.8300	40.7100	0.0228	0.0407	0
04/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8277.9400	7505.5500	8.2779	7.5056	1,615
04/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	21.2400	38.0100	0.0212	0.0380	0
04/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	13689.5400	12900.5600	13.6895	12.9006	0
04/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.1300	0.3100	0.0001	0.0003	600
04/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15295.0500	14505.9200	15.2951	14.5059	0
04/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	1,615
04/09/2024	2032 On 06-February-25			Bond Future	9.9154	10.0860	94.6444	93.8376	0
04/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	826.2500	611.3200	0.8263	0.6113	800
04/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	3222.1500	3814.0200	3.2222	3.8140	0
04/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	1850.0100	1471.2500	1.8500	1.4713	800
04/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1828.2200	2256.2600	1.8282	2.2563	0
04/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	3984.4500	3403.9200	3.9845	3.4039	0
04/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	754.3500	980.6200	0.7544	0.9806	800
04/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8257.1700	7512.2600	8.2572	7.5123	0
04/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	160.5400	222.4300	0.1605	0.2224	0
04/09/2024	2032 On 08-May-25			Bond Future	10.0046	10.1840	92.3706	91.5460	0
04/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1116.3000	876.4300	1.1163	0.8764	800
04/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3869.2500	4453.9800	3.8693	4.4540	0
04/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2095.4800	1723.6900	2.0955	1.7237	800
04/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2487.4800	2940.2900	2.4875	2.9403	0
04/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5021.3800	4420.7600	5.0214	4.4208	0
04/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	955.5500	1179.5300	0.9556	1.1795	0
04/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5227.1200	4615.9400	5.2271	4.6159	0
04/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	900.0400	1113.4600	0.9000	1.1135	800
04/09/2024	2032 On 07-August-25			Bond Future	10.1098	10.2989	94.1670	93.3248	0
04/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	8739.7800	8038.9900	8.7398	8.0390	0
04/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	704.1300	845.5700	0.7041	0.8456	0
04/09/2024	2032 On 06-November-25			Bond Future	10.2306	10.4300	91.8128	90.9530	0
04/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3589.4500	3131.6700	3.5895	3.1317	0
04/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2772.5800	3174.5800	2.7726	3.1746	0
04/09/2024	2033 On 07-November-24			Bond Future	127.7626	127.8383	127.7626	127.8383	6,936

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2033 On 06-February-25			Bond Future	130.4452	130.5207	130.4452	130.5207	0
04/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5505.1600	5580.7400	5.5052	5.5807	0
04/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2033 On 08-May-25			Bond Future	131.5550	131.6300	131.5550	131.6300	0
04/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	934.9700	1010.0200	0.9350	1.0100	0
04/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2033 On 07-August-25			Bond Future	134.1485	134.2229	134.1485	134.2229	0
04/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5498.4600	5572.8800	5.4985	5.5729	0
04/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2033 On 06-November-25			Bond Future	135.2021	135.2766	135.2021	135.2766	0
04/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2062.1400	2136.5500	2.0621	2.1366	0
04/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2037 On 07-November-24			Bond Future	10.9914	11.0969	85.8399	85.2267	200,047
04/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	8582.6500	7987.1900	8.5827	7.9872	0
04/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	36.0400	53.7800	0.0360	0.0538	0
04/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	8631.7600	8035.9000	8.6318	8.0359	0
04/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	35.1000	52.4400	0.0351	0.0524	0
04/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	8680.8700	8084.6200	8.6809	8.0846	0
04/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	34.2000	51.1500	0.0342	0.0512	0
04/09/2024	2037 On 06-February-25			Bond Future	11.0818	11.1916	83.3606	82.7336	0
04/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9193.1800	8628.9000	9.1932	8.6289	0
04/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	293.2300	355.9700	0.2932	0.3560	0
04/09/2024	2037 On 08-May-25			Bond Future	11.1926	11.3069	85.0238	84.3828	3,975
04/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	6802.7700	6318.7400	6.8028	6.3187	0
04/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1130.7100	1287.7000	1.1307	1.2877	0
04/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8037.3200	7520.8800	8.0373	7.5209	15,000
04/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	856.7700	981.3500	0.8568	0.9814	0
04/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11195.6900	10622.6900	11.1957	10.6227	7,500
04/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	424.4800	492.5000	0.4245	0.4925	0
04/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	11400.5700	10824.2400	11.4006	10.8242	7,500
04/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	398.8000	463.4900	0.3988	0.4635	0
04/09/2024	2037 On 07-August-25			Bond Future	11.3180	11.4372	82.4170	81.7621	0
04/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	1852.6300	1647.0900	1.8526	1.6471	2,341
04/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	6251.8400	6701.2100	6.2518	6.7012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2031.3500	1811.8300	2.0314	1.8118	200
04/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5898.2900	6333.6800	5.8983	6.3337	0
04/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4049.8000	3706.4600	4.0498	3.7065	0
04/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3488.8500	3800.4200	3.4889	3.8004	2,541
04/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	6589.8700	6144.9700	6.5899	6.1450	0
04/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	2066.8400	2276.8500	2.0668	2.2769	2,541
04/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	9787.8200	9261.8900	9.7878	9.2619	0
04/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1143.3800	1272.3600	1.1434	1.2724	0
04/09/2024	2037 On 06-November-25			Bond Future	11.4457	11.5699	83.9960	83.3273	0
04/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	4712.8200	4350.0200	4.7128	4.3500	0
04/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3723.5100	4029.4000	3.7235	4.0294	0
04/09/2024	2038 On 07-November-24			Bond Future	140.9516	140.9047	140.9516	140.9047	3,218
04/09/2024	2038 On 06-February-25			Bond Future	141.7978	141.7481	141.7978	141.7481	0
04/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6567.7900	6518.0500	6.5678	6.5181	0
04/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2038 On 08-May-25			Bond Future	144.6642	144.6109	144.6642	144.6109	0
04/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4984.1700	4930.9300	4.9842	4.9309	0
04/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2038 On 07-August-25			Bond Future	145.3577	145.3015	145.3577	145.3015	0
04/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5797.7100	5741.5300	5.7977	5.7415	0
04/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2038 On 06-November-25			Bond Future	148.1853	148.1260	148.1853	148.1260	0
04/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4305.2700	4245.9500	4.3053	4.2460	0
04/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2040 On 07-November-24			Bond Future	11.2021	11.3434	86.5980	85.7084	113,311
04/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	5638.6200	4863.4800	5.6386	4.8635	640
04/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	218.8300	333.3600	0.2188	0.3334	0
04/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	8272.3700	7422.7500	8.2724	7.4228	0
04/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	62.9600	103.0100	0.0630	0.1030	640
04/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	9528.4600	8662.1700	9.5285	8.6622	0
04/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	34.0300	57.4100	0.0340	0.0574	0
04/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	9580.4100	8713.6000	9.5804	8.7136	0
04/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	33.1700	56.0300	0.0332	0.0560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	9632.3100	8764.9800	9.6323	8.7650	0
04/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	32.3200	54.6600	0.0323	0.0547	0
04/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	11120.0700	10241.8700	11.1201	10.2419	0
04/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	15.3300	26.8000	0.0153	0.0268	640
04/09/2024	2040 On 06-February-25			Bond Future	11.2928	11.4395	83.8839	82.9746	14
04/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1638.7200	1312.2400	1.6387	1.3122	780
04/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	3499.5800	4082.4200	3.4996	4.0824	0
04/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4048.4600	3477.5500	4.0485	3.4776	0
04/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1560.6400	1899.0500	1.5606	1.8991	780
04/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6236.7600	5536.9500	6.2368	5.5370	0
04/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	844.7000	1054.2100	0.8447	1.0542	780
04/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	9787.4300	8972.6200	9.7874	8.9726	0
04/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	328.8600	423.3700	0.3289	0.4234	0
04/09/2024	2040 On 08-May-25			Bond Future	11.4021	11.5545	85.5574	84.6284	3,900
04/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8170.4300	7447.0400	8.1704	7.4470	0
04/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	1112.5800	1318.1700	1.1126	1.3182	0
04/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	8698.1300	7957.1500	8.6981	7.9572	15,000
04/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	1000.0000	1188.0000	1.0000	1.1880	0
04/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	11694.5600	10874.4500	11.6946	10.8745	7,500
04/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	520.5600	629.4300	0.5206	0.6294	0
04/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	11996.0700	11168.8800	11.9961	11.1689	7,500
04/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	478.4300	580.2200	0.4784	0.5802	0
04/09/2024	2040 On 07-August-25			Bond Future	11.5247	11.6833	82.7100	81.7616	0
04/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	10877.3200	10108.6400	10.8773	10.1086	0
04/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1189.5500	1369.3300	1.1896	1.3693	0
04/09/2024	2040 On 06-November-25			Bond Future	11.6488	11.8137	84.2942	83.3263	0
04/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5250.3100	4723.8900	5.2503	4.7239	0
04/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	4129.6800	4571.1500	4.1297	4.5712	0
04/09/2024	2044 On 07-November-24			Bond Future	11.2643	11.4206	82.8397	81.8255	89,468
04/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	4935.5900	4103.2400	4.9356	4.1032	0
04/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	338.6000	520.4300	0.3386	0.5204	13,875
04/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	6249.6800	5348.3200	6.2497	5.3483	0
04/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	187.6900	300.5100	0.1877	0.3005	9,540
04/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	7582.8000	6636.3100	7.5828	6.6363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	101.9300	169.6200	0.1019	0.1696	11,405
04/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	9697.2700	8711.7200	9.6973	8.7117	0
04/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	37.7700	66.4000	0.0378	0.0664	0
04/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	9749.4100	8763.2400	9.7494	8.7632	0
04/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	36.8400	64.8500	0.0368	0.0649	0
04/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	9801.5100	8814.7300	9.8015	8.8147	0
04/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	35.9400	63.3400	0.0359	0.0633	0
04/09/2024	2044 On 06-February-25			Bond Future	11.3500	11.5121	80.1729	79.1365	0
04/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5237.8200	4510.9300	5.2378	4.5109	449
04/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	1209.3500	1518.8400	1.2094	1.5188	0
04/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	7560.8100	6712.7600	7.5608	6.7128	449
04/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	653.9400	842.2700	0.6539	0.8423	0
04/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10058.5900	9131.2400	10.0586	9.1312	0
04/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	344.8400	453.8700	0.3448	0.4539	0
04/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	13471.5400	12477.3100	13.4715	12.4773	0
04/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	111.0000	153.1500	0.1110	0.1532	449
04/09/2024	2044 On 08-May-25			Bond Future	11.4526	11.6207	81.7723	80.7137	0
04/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	1763.7300	1425.0700	1.7637	1.4251	2,490
04/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	5272.4000	5992.2800	5.2724	5.9923	0
04/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4020.9900	3441.0800	4.0210	3.4411	0
04/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2780.3200	3258.9500	2.7803	3.2590	2,490
04/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7087.8300	6313.1700	7.0878	6.3132	0
04/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1409.5800	1693.4600	1.4096	1.6935	2,490
04/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	8503.1900	7668.2000	8.5032	7.6682	0
04/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	1055.7400	1279.2900	1.0557	1.2793	0
04/09/2024	2044 On 07-August-25			Bond Future	11.5671	11.7418	78.9765	77.8960	0
04/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	11176.3700	10301.0300	11.1764	10.3010	0
04/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1237.8400	1442.9800	1.2378	1.4430	0
04/09/2024	2044 On 06-November-25			Bond Future	11.6824	11.8637	80.4890	79.3866	0
04/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	5363.5100	4761.1800	5.3635	4.7612	0
04/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	4163.2800	4663.3600	4.1633	4.6634	0
04/09/2024	2046 On 07-November-24			Bond Future	122.1059	121.9460	122.1059	121.9460	18,098
04/09/2024	2046 On 06-February-25			Bond Future	124.6695	124.5045	124.6695	124.5045	0
04/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10659.5400	10494.5200	10.6595	10.4945	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2046 On 08-May-25			Bond Future	124.9452	124.7750	124.9452	124.7750	0
04/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2975.2000	2804.9800	2.9752	2.8050	0
04/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2046 On 07-August-25			Bond Future	127.4071	127.2315	127.4071	127.2315	0
04/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8717.0700	8541.4500	8.7171	8.5415	0
04/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2046 On 06-November-25			Bond Future	127.5988	127.4186	127.5988	127.4186	0
04/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2188.8300	2008.6100	2.1888	2.0086	0
04/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2050 On 07-November-24			Bond Future	123.6662	123.9031	123.6662	123.9031	15,391
04/09/2024	2050 On 06-February-25			Bond Future	123.9080	124.1484	123.9080	124.1484	582
04/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8308.0400	8548.4300	8.3080	8.5484	0
04/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2050 On 08-May-25			Bond Future	126.4129	126.6559	126.4129	126.6559	0
04/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5252.8700	5495.8600	5.2529	5.4959	0
04/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2050 On 07-August-25			Bond Future	126.4994	126.7456	126.4994	126.7456	0
04/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6609.3900	6855.5800	6.6094	6.8556	0
04/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	2050 On 06-November-25			Bond Future	128.9598	129.2090	128.9598	129.2090	0
04/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4539.8400	4788.9700	4.5398	4.7890	0
04/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	AL37 On 07-November-24			Index Future	1049.5690	1042.1130	1049.5690	1,042.1130	0
04/09/2024	AL37 On 06-February-25			Index Future	1071.3520	1063.7370	1071.3520	1,063.7370	0
04/09/2024	AL37 On 08-May-25			Index Future	1092.7750	1085.0010	1092.7750	1,085.0010	0
04/09/2024	AL37 On 07-August-25			Index Future	1114.0860	1106.1550	1114.0860	1,106.1550	0
04/09/2024	AL37 On 06-November-25			Index Future	1135.5540	1127.4660	1135.5540	1,127.4660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	AL7T On 07-November-24			Index Future	1247.9070	1238.1100	1247.9070	1,238.1100	0
04/09/2024	AL7T On 06-February-25			Index Future	1273.8070	1263.8010	1273.8070	1,263.8010	0
04/09/2024	AL7T On 08-May-25			Index Future	1299.2780	1289.0650	1299.2780	1,289.0650	0
04/09/2024	AL7T On 07-August-25			Index Future	1324.6160	1314.1970	1324.6160	1,314.1970	0
04/09/2024	AL7T On 06-November-25			Index Future	1350.1420	1339.5160	1350.1420	1,339.5160	0
04/09/2024	ALBI On 07-November-24			Index Future	1079.1570	1070.3630	1079.1570	1,070.3630	121
04/09/2024	ALBI On 06-February-25			Index Future	1101.5550	1092.5730	1101.5550	1,092.5730	0
04/09/2024	ALBI On 08-May-25			Index Future	1123.5810	1114.4140	1123.5810	1,114.4140	0
04/09/2024	ALBI On 07-August-25			Index Future	1145.4930	1136.1410	1145.4930	1,136.1410	0
04/09/2024	ALBI On 06-November-25			Index Future	1167.5670	1158.0300	1167.5670	1,158.0300	0
04/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	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
04/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	ES33 On 07-November-24			Bond Future	11.2490	11.3915	80.5186	79.8471	0
04/09/2024	ES33 On 06-February-25			Bond Future	11.3684	11.5175	82.2092	81.5226	0
04/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8477.5800	7790.9700	8.4776	7.7910	0
04/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES33 On 08-May-25			Bond Future	11.5035	11.6597	80.0707	79.3687	0
04/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5298.7100	4596.7200	5.2987	4.5967	0
04/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES33 On 07-August-25			Bond Future	11.6547	11.8185	81.6462	80.9291	0
04/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7841.5800	7124.4700	7.8416	7.1245	0
04/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES33 On 06-November-25			Bond Future	11.8259	11.9978	79.4343	78.7021	0
04/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	784.0500	51.8600	0.7841	0.0519	0
04/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES42 On 07-November-24			Bond Future	11.5987	11.7404	77.4286	76.5787	0
04/09/2024	ES42 On 06-February-25			Bond Future	11.6968	11.8438	79.0534	78.1846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10659.9500	9791.1400	10.6600	9.7911	0
04/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES42 On 08-May-25			Bond Future	11.8107	11.9635	76.3836	75.4957	0
04/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7752.6700	6864.8500	7.7527	6.8649	0
04/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES42 On 07-August-25			Bond Future	11.9330	12.0918	77.8838	76.9772	0
04/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9611.6400	8704.9800	9.6116	8.7050	0
04/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	ES42 On 06-November-25			Bond Future	12.0665	12.2317	75.1292	74.2037	0
04/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1795.2900	869.8200	1.7953	0.8698	0
04/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 07-November-24			GOVI	1062.6110	1053.9930	1062.6110	1,053.9930	684
04/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1138310.0000	1052130.0000	113.8310	105.2130	0
04/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1138210.0000	1052030.0000	113.8210	105.2030	0
04/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1138110.0000	1051930.0000	113.8110	105.1930	0
04/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 06-February-25			GOVI	1084.6660	1075.8640	1084.6660	1,075.8640	0
04/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1126660.0000	1038640.0000	112.6660	103.8640	0
04/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 08-May-25			GOVI	1106.3540	1097.3710	1106.3540	1,097.3710	0
04/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	843540.0000	753710.0000	84.3540	75.3710	0
04/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 07-August-25			GOVI	1127.9300	1118.7660	1127.9300	1,118.7660	0
04/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1169300.0000	1077660.0000	116.9300	107.7660	0
04/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GOVI On 06-November-25			GOVI	1149.6650	1140.3190	1149.6650	1,140.3190	0
04/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	376650.0000	283190.0000	37.6650	28.3190	0
04/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/09/2024	IGOV On 07-November-24			Index Future	374.1140	374.0940	374.1140	374.0940	779
04/09/2024	IGOV On 06-February-25			Index Future	381.9690	381.9470	381.9690	381.9470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	IGOV On 08-May-25			Index Future	389.6960	389.6710	389.6960	389.6710	0
04/09/2024	IGOV On 07-August-25			Index Future	397.3830	397.3550	397.3830	397.3550	0
04/09/2024	IGOV On 06-November-25			Index Future	405.1250	405.0960	405.1250	405.0960	0
04/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/09/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
04/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
04/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
04/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
04/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
04/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
04/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/09/2024	R035 On 07-November-24			Bond Future	10.6058	10.7217	91.0728	90.4128	141,537
04/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3283.5700	2800.9400	3.2836	2.8009	0
04/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	516.0500	693.4000	0.5161	0.6934	11,000
04/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	8405.3100	7764.9200	8.4053	7.7649	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	36.0500	55.6400	0.0361	0.0556	0
04/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	8454.3300	7813.4800	8.4543	7.8135	0
04/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	35.1100	54.2400	0.0351	0.0542	0
04/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	8503.3200	7862.0400	8.5033	7.8620	0
04/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	34.1800	52.8800	0.0342	0.0529	0
04/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	8552.2900	7910.5700	8.5523	7.9106	1,000
04/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	33.2800	51.5400	0.0333	0.0515	0
04/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	13436.0300	12776.7500	13.4360	12.7768	0
04/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.8300	1.5300	0.0008	0.0015	1,000
04/09/2024	R035 On 06-February-25			Bond Future	10.6959	10.8169	92.9630	92.2881	0
04/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1278.8000	1055.3500	1.2788	1.0554	1,000
04/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	3304.1400	3755.5600	3.3041	3.7556	0
04/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2075.1600	1765.7500	2.0752	1.7658	0
04/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2332.6700	2698.1300	2.3327	2.6981	1,000
04/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4355.8500	3887.3500	4.3559	3.8874	0
04/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	1055.1200	1261.4900	1.0551	1.2615	1,000
04/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9188.1300	8574.6300	9.1881	8.5746	0
04/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	246.2700	307.6400	0.2463	0.3076	0
04/09/2024	R035 On 08-May-25			Bond Future	10.7968	10.9232	90.3089	89.6189	0
04/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	1911.9200	1652.2700	1.9119	1.6523	150
04/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3900.2700	4330.6200	3.9003	4.3306	0
04/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3338.3300	2969.5500	3.3383	2.9696	0
04/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2502.8100	2824.0300	2.5028	2.8240	150
04/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5116.8800	4653.9600	5.1169	4.6540	400
04/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1575.3200	1802.4000	1.5753	1.8024	0
04/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6037.1600	5537.4700	6.0372	5.5375	0
04/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1261.3500	1451.6600	1.2614	1.4517	150
04/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6352.4700	5841.6200	6.3525	5.8416	0
04/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1170.6700	1349.8200	1.1707	1.3498	0
04/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10155.4600	9551.5100	10.1555	9.5515	0
04/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	492.5200	578.5700	0.4925	0.5786	400
04/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	12843.6200	12196.9100	12.8436	12.1969	0
04/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	212.4800	255.7700	0.2125	0.2558	400
04/09/2024	R035 On 07-August-25			Bond Future	10.9122	11.0443	92.0659	91.3610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	9747.9100	9178.0100	9.7479	9.1780	0
04/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	1053.7300	1188.7500	1.0537	1.1888	0
04/09/2024	R035 On 06-November-25			Bond Future	11.0435	11.1816	89.3259	88.6062	0
04/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4428.0400	4043.6700	4.4280	4.0437	0
04/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3613.0800	3948.4100	3.6131	3.9484	0
04/09/2024	R053 On 07-November-24			Bond Future	11.1979	11.3492	104.9857	103.6689	3,664
04/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	12550.6500	11279.7700	12.5507	11.2798	0
04/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	67.1500	113.1500	0.0672	0.1132	0
04/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	12618.7200	11346.8900	12.6187	11.3469	0
04/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	65.5700	110.6200	0.0656	0.1106	0
04/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	12686.7600	11414.0200	12.6868	11.4140	0
04/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	64.0500	108.1900	0.0641	0.1082	0
04/09/2024	R053 On 06-February-25			Bond Future	11.2804	11.4372	107.1642	105.8185	0
04/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	13256.1300	12055.2600	13.2561	12.0553	0
04/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	472.2700	617.0500	0.4723	0.6171	0
04/09/2024	R053 On 08-May-25			Bond Future	11.3748	11.5375	103.4363	102.0618	0
04/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	11356.8400	10278.3300	11.3568	10.2783	0
04/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1487.8000	1783.7700	1.4878	1.7838	0
04/09/2024	R053 On 07-August-25			Bond Future	11.4780	11.6470	105.4464	104.0434	0
04/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	14213.1100	13080.4600	14.2131	13.0805	0
04/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1600.8000	1871.1500	1.6008	1.8712	0
04/09/2024	R053 On 06-November-25			Bond Future	11.5896	11.7652	101.6041	100.1725	0
04/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	6792.4900	6015.4900	6.7925	6.0155	0
04/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5402.6900	6057.2700	5.4027	6.0573	0
04/09/2024	R186 On 07-November-24			Bond Future	7.9855	8.1316	108.9021	108.6155	156,054
04/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2238.6400	1967.7600	2.2386	1.9678	0
04/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	20.5300	36.2500	0.0205	0.0363	0
04/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2257.1800	1985.9100	2.2572	1.9859	0
04/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	19.9600	35.2900	0.0200	0.0353	0
04/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2275.7200	2004.0800	2.2757	2.0041	0
04/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	19.4000	34.3600	0.0194	0.0344	0
04/09/2024	R186 On 06-February-25			Bond Future	7.9234	8.0919	105.8492	105.5552	0
04/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2058.7100	1816.4100	2.0587	1.8164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	148.6000	200.2800	0.1486	0.2003	0
04/09/2024	R186 On 08-May-25			Bond Future	7.8991	8.0976	107.9625	107.6608	0
04/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1273.9200	1079.7600	1.2739	1.0798	0
04/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	409.4600	517.0700	0.4095	0.5171	0
04/09/2024	R186 On 07-August-25			Bond Future	7.9041	8.1434	104.7525	104.4431	0
04/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1871.9200	1626.3900	1.8719	1.6264	1,983
04/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	186.5900	250.4600	0.1866	0.2505	0
04/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2366.3000	2096.7300	2.3663	2.0967	0
04/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	100.9000	140.7300	0.1009	0.1407	0
04/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3020.3700	2730.8600	3.0204	2.7309	0
04/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	42.6200	62.5100	0.0426	0.0625	1,983
04/09/2024	R186 On 06-November-25			Bond Future	7.9317	8.2299	106.7618	106.4449	0
04/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	747.2900	584.5200	0.7473	0.5845	0
04/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	536.4200	690.4800	0.5364	0.6905	0
04/09/2024	R202 On 07-November-24			Bond Future	271.5644	271.6225	271.5644	271.6225	1,076
04/09/2024	R202 On 06-February-25			Bond Future	272.0594	272.1153	272.0594	272.1153	0
04/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5269.4100	5325.2700	5.2694	5.3253	0
04/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R202 On 08-May-25			Bond Future	277.5597	277.6119	277.5597	277.6119	0
04/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5249.7300	5301.8700	5.2497	5.3019	0
04/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R202 On 07-August-25			Bond Future	277.7134	277.7628	277.7134	277.7628	0
04/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6113.4200	6162.8300	6.1134	6.1628	0
04/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R202 On 06-November-25			Bond Future	283.1159	283.1625	283.1159	283.1625	0
04/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7475.8500	7522.5400	7.4759	7.5225	0
04/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R209 On 07-November-24			Bond Future	10.7153	10.8563	71.7537	71.0315	17,037
04/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7211.0800	6512.1800	7.2111	6.5122	0
04/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	33.9900	57.3100	0.0340	0.0573	0
04/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7254.7900	6555.3500	7.2548	6.5554	0
04/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	33.0700	55.8500	0.0331	0.0559	0
04/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7298.4800	6598.5000	7.2985	6.5985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	32.1800	54.4200	0.0322	0.0544	0
04/09/2024	R209 On 06-February-25			Bond Future	10.7953	10.9417	73.2427	72.5045	0
04/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	7982.1600	7317.5600	7.9822	7.3176	0
04/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	247.4400	321.0000	0.2474	0.3210	0
04/09/2024	R209 On 08-May-25			Bond Future	10.8897	11.0417	71.5509	70.7967	0
04/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	5822.0600	5261.2000	5.8221	5.2612	0
04/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	1050.9200	1244.3200	1.0509	1.2443	0
04/09/2024	R209 On 07-August-25			Bond Future	10.9951	11.1531	72.9425	72.1724	0
04/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	8611.8100	7989.8500	8.6118	7.9899	0
04/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	947.5800	1095.7700	0.9476	1.0958	0
04/09/2024	R209 On 06-November-25			Bond Future	11.1110	11.2753	71.1899	70.4039	0
04/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4085.0600	3663.4500	4.0851	3.6635	0
04/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3324.4200	3688.8100	3.3244	3.6888	0
04/09/2024	R210 On 07-November-24			Bond Future	243.2336	243.0937	243.2336	243.0937	1,557
04/09/2024	R210 On 06-February-25			Bond Future	248.3404	248.1942	248.3404	248.1942	0
04/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8730.3600	8584.2300	8.7304	8.5842	0
04/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R210 On 08-May-25			Bond Future	249.9589	249.8057	249.9589	249.8057	0
04/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1928.9200	1775.7200	1.9289	1.7757	0
04/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R210 On 07-August-25			Bond Future	254.8852	254.7250	254.8852	254.7250	0
04/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6445.2000	6284.9600	6.4452	6.2850	0
04/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R210 On 06-November-25			Bond Future	256.3791	256.2131	256.3791	256.2131	0
04/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4239.0600	4073.1400	4.2391	4.0731	0
04/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/09/2024	R213 On 07-November-24			Bond Future	9.5258	9.6832	89.6320	88.9568	76,688
04/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	6927.0100	6268.8100	6.9270	6.2688	0
04/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	22.2700	39.2500	0.0223	0.0393	0
04/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	6965.4300	6306.8700	6.9654	6.3069	0
04/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	21.7300	38.3500	0.0217	0.0384	0
04/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7003.8400	6344.9100	7.0038	6.3449	0
04/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	21.2100	37.4600	0.0212	0.0375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	R213 On 06-February-25			Bond Future	9.5882	9.7543	91.4923	90.8019	0
04/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7125.2600	6486.0200	7.1253	6.4860	0
04/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	129.6200	180.7300	0.1296	0.1807	0
04/09/2024	R213 On 08-May-25			Bond Future	9.6657	9.8411	89.7622	89.0564	0
04/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4234.6000	3727.5900	4.2346	3.7276	0
04/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	862.2100	1060.9200	0.8622	1.0609	0
04/09/2024	R213 On 07-August-25			Bond Future	9.7610	9.9467	91.5094	90.7885	0
04/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7622.5000	7019.8300	7.6225	7.0198	0
04/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	580.1500	698.3900	0.5802	0.6984	0
04/09/2024	R213 On 06-November-25			Bond Future	9.8781	10.0751	89.7124	88.9764	0
04/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	2983.0600	2595.1100	2.9831	2.5951	0
04/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2340.3000	2688.3600	2.3403	2.6884	0
04/09/2024	R214 On 07-November-24			Bond Future	11.0367	11.1774	67.3208	66.5517	19,548
04/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	7872.9800	7127.0600	7.8730	7.1271	0
04/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	34.2600	57.4400	0.0343	0.0574	0
04/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	7917.5700	7171.1300	7.9176	7.1711	0
04/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	33.3800	56.0400	0.0334	0.0560	0
04/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	7962.1600	7215.2100	7.9622	7.2152	0
04/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	32.5400	54.6900	0.0325	0.0547	0
04/09/2024	R214 On 06-February-25			Bond Future	11.1181	11.2637	68.7181	67.9321	0
04/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4328.9600	3778.8800	4.3290	3.7789	554
04/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	1018.4300	1254.2900	1.0184	1.2543	0
04/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6298.5100	5654.6700	6.2985	5.6547	554
04/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	543.4300	685.5300	0.5434	0.6855	0
04/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8180.6600	7481.2300	8.1807	7.4812	0
04/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	303.2000	389.7100	0.3032	0.3897	0
04/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	11857.2000	11095.9400	11.8572	11.0959	0
04/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	68.4200	93.1000	0.0684	0.0931	554
04/09/2024	R214 On 08-May-25			Bond Future	11.2067	11.3575	66.7869	65.9840	0
04/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	6883.1300	6254.6600	6.8831	6.2547	0
04/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	910.6000	1084.9500	0.9106	1.0850	0
04/09/2024	R214 On 07-August-25			Bond Future	11.3054	11.4616	68.0863	67.2667	0
04/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9069.7900	8411.5200	9.0698	8.4115	0
04/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	1070.5300	1231.8300	1.0705	1.2318	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2024	R214 On 06-November-25			Bond Future	11.4147	11.5765	66.0922	65.2559	0
04/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	4550.4000	4086.7800	4.5504	4.0868	0
04/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3390.5200	3763.1700	3.3905	3.7632	0
04/09/2024	R248 On 07-November-24			Bond Future	11.1682	11.3296	81.8049	80.7139	251,160
04/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	9885.4600	8825.2100	9.8855	8.8252	0
04/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	38.0000	68.7200	0.0380	0.0687	0
04/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	9938.9500	8878.0300	9.9390	8.8780	0
04/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	37.0600	67.1100	0.0371	0.0671	0
04/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	9992.3900	8930.8100	9.9924	8.9308	0
04/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	36.1500	65.5400	0.0362	0.0655	0
04/09/2024	R248 On 06-February-25			Bond Future	11.2518	11.4191	83.5027	82.3880	10,000
04/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	433.5100	298.0200	0.4335	0.2980	660
04/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	7323.5900	8302.8300	7.3236	8.3028	0
04/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	1841.2200	1427.5000	1.8412	1.4275	660
04/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3571.7600	4272.7700	3.5718	4.2728	0
04/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	4487.5200	3772.4300	4.4875	3.7724	0
04/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1559.1100	1958.7500	1.5591	1.9588	660
04/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	9332.8100	8362.8000	9.3328	8.3628	0
04/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	446.4500	591.1700	0.4465	0.5912	0
04/09/2024	R248 On 08-May-25			Bond Future	11.3423	11.5156	80.7230	79.5846	0
04/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	8796.7600	7902.2800	8.7968	7.9023	0
04/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	1130.3100	1374.2000	1.1303	1.3742	0
04/09/2024	R248 On 07-August-25			Bond Future	11.4427	11.6224	82.2932	81.1313	0
04/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	11422.1200	10472.7500	11.4221	10.4728	0
04/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1162.9700	1375.4800	1.1630	1.3755	0
04/09/2024	R248 On 06-November-25			Bond Future	11.5534	11.7399	79.4284	78.2431	0
04/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	5443.7700	4797.3100	5.4438	4.7973	0
04/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	4257.5900	4796.4900	4.2576	4.7965	0
04/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/09/2024	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------