



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 October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	2025 On 07-November-24			Bond Future	185.0235	185.0135	185.0235	185.0135	9,240
04/10/2024	2029 On 07-November-24			Bond Future	134.2566	134.2531	134.2566	134.2531	7,734
04/10/2024	2029 On 06-February-25			Bond Future	137.0452	137.0397	137.0452	137.0397	0
04/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4645.1900	4639.7200	4.6452	4.6397	0
04/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2029 On 08-May-25			Bond Future	138.3858	138.3631	138.3858	138.3631	0
04/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	535.8100	513.1200	0.5358	0.5131	0
04/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2029 On 07-August-25			Bond Future	141.0277	141.0333	141.0277	141.0333	0
04/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3617.7200	3623.3000	3.6177	3.6233	0
04/10/2024	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
04/10/2024	2029 On 06-November-25			Bond Future	142.2099	142.2604	142.2099	142.2604	0
04/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	2419.9400	2470.4000	2.4199	2.4704	0
04/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2030 On 07-November-24			Bond Future	9.2002	9.1546	97.3524	97.5328	183,072
04/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3897.4500	4079.9700	3.8975	4.0800	600
04/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	10.5300	12.6300	0.0105	0.0126	0
04/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5739.7100	5920.4600	5.7397	5.9205	600
04/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.8500	1.1800	0.0009	0.0012	0
04/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5849.2100	6029.9300	5.8492	6.0299	0
04/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.7200	1.0200	0.0007	0.0010	0
04/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5885.6900	6066.3900	5.8857	6.0664	0
04/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.6900	0.9700	0.0007	0.0010	0
04/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5922.1300	6102.8100	5.9221	6.1028	0
04/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.6500	0.9100	0.0007	0.0009	0
04/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9996.8900	10177.3100	9.9969	10.1773	0
04/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
04/10/2024	2030 On 06-February-25			Bond Future	9.2516	9.2034	95.3405	95.5233	28,810
04/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	388.8200	439.3000	0.3888	0.4393	800
04/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2588.2100	2455.9000	2.5882	2.4559	0
04/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1053.6500	1185.2100	1.0537	1.1852	800
04/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1325.6400	1274.4100	1.3256	1.2744	0
04/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2225.8900	2407.3700	2.2259	2.4074	0
04/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	580.1300	578.8200	0.5801	0.5788	800
04/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5327.4000	5517.8100	5.3274	5.5178	0
04/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	92.9300	100.5500	0.0929	0.1006	0
04/10/2024	2030 On 08-May-25			Bond Future	9.3323	9.2844	97.2391	97.4133	0
04/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	608.7900	655.5200	0.6088	0.6555	800
04/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3015.4400	2887.9700	3.0154	2.8880	0
04/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1293.0500	1390.2400	1.2931	1.3902	800
04/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1848.2800	1771.2700	1.8483	1.7713	0
04/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2950.2400	3093.3800	2.9502	3.0934	0
04/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	808.7000	777.6400	0.8087	0.7776	0
04/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3108.1800	3253.0900	3.1082	3.2531	0
04/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	754.9700	725.6800	0.7550	0.7257	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3992.4200	4146.9100	3.9924	4.1469	1,640
04/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	520.2900	500.5800	0.5203	0.5006	0
04/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5111.7700	5272.9700	5.1118	5.2730	2,280
04/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	332.4600	319.4600	0.3325	0.3195	0
04/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8720.9200	8884.6400	8.7209	8.8846	0
04/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	59.0600	48.5800	0.0591	0.0486	1,640
04/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10031.0500	10199.9300	10.0311	10.1999	0
04/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	26.0400	20.7200	0.0260	0.0207	2,280
04/10/2024	2030 On 07-August-25			Bond Future	9.4524	9.3953	95.0607	95.2586	0
04/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4235.0000	4445.5300	4.2350	4.4455	1,054
04/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	758.5700	771.1700	0.7586	0.7712	0
04/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5965.1000	6160.4900	5.9651	6.1605	0
04/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	434.9600	432.4200	0.4350	0.4324	0
04/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8843.1300	9019.0300	8.8431	9.0190	0
04/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	138.1600	116.1300	0.1382	0.1161	1,054
04/10/2024	2030 On 06-November-25			Bond Future	9.5886	9.5180	96.8070	97.0399	0
04/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2017.0400	2206.6500	2.0170	2.2067	0
04/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2177.1900	2133.8600	2.1772	2.1339	0
04/10/2024	2032 On 07-November-24			Bond Future	9.8696	9.8245	92.6052	92.8257	108,681
04/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	543.8500	703.7400	0.5439	0.7037	50
04/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1129.8900	1069.2500	1.1299	1.0693	0
04/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	811.3000	990.0100	0.8113	0.9900	0
04/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	858.3000	816.4800	0.8583	0.8165	0
04/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	922.0600	1106.2900	0.9221	1.1063	100
04/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	774.0400	737.7400	0.7740	0.7377	0
04/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3578.8600	3795.6400	3.5789	3.7956	0
04/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	102.0700	98.3200	0.1021	0.0983	200
04/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5824.9800	6044.2700	5.8250	6.0443	600
04/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	20.0300	18.7900	0.0200	0.0188	0
04/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7407.2700	7627.3000	7.4073	7.6273	0
04/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	6.2700	5.7700	0.0063	0.0058	0
04/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7450.8600	7670.9100	7.4509	7.6709	0
04/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	6.0700	5.5900	0.0061	0.0056	0
04/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7494.4200	7714.4800	7.4944	7.7145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	5.8800	5.4100	0.0059	0.0054	0
04/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8015.3800	8234.9600	8.0154	8.2350	600
04/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	4.0200	3.0700	0.0040	0.0031	0
04/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8145.0700	8364.5800	8.1451	8.3646	1,615
04/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	3.6600	2.6400	0.0037	0.0026	0
04/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13574.1200	13794.6500	13.5741	13.7947	0
04/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
04/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15179.7400	15400.2700	15.1797	15.4003	0
04/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
04/10/2024	2032 On 06-February-25			Bond Future	9.9446	9.8975	94.5059	94.7296	16,670
04/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	544.2800	640.0700	0.5443	0.6401	800
04/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3078.7300	2950.7600	3.0787	2.9508	0
04/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1461.5900	1649.5400	1.4616	1.6495	800
04/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1578.3500	1542.5400	1.5784	1.5425	0
04/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3619.0800	3855.9200	3.6191	3.8559	0
04/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	527.5300	540.6100	0.5275	0.5406	800
04/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8031.7500	8253.5600	8.0318	8.2536	0
04/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	73.6700	71.7200	0.0737	0.0717	0
04/10/2024	2032 On 08-May-25			Bond Future	10.0361	9.9893	92.2251	92.4415	0
04/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	863.7900	966.5600	0.8638	0.9666	800
04/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3762.3100	3648.6300	3.7623	3.6486	0
04/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1782.0300	1960.3000	1.7820	1.9603	800
04/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2319.6000	2281.4200	2.3196	2.2814	0
04/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4713.7700	4943.2700	4.7138	4.9433	0
04/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	793.5100	806.5600	0.7935	0.8066	0
04/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4922.9400	5153.0000	4.9229	5.1530	0
04/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	741.4300	755.0400	0.7414	0.7550	800
04/10/2024	2032 On 07-August-25			Bond Future	10.1559	10.1022	93.9610	94.2012	0
04/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8392.5100	8583.1000	8.3925	8.5831	0
04/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	562.8500	513.2400	0.5629	0.5132	0
04/10/2024	2032 On 06-November-25			Bond Future	10.2962	10.2327	91.5287	91.8035	0
04/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3307.6200	3536.4800	3.3076	3.5365	0
04/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2774.8000	2728.8500	2.7748	2.7289	0
04/10/2024	2033 On 07-November-24			Bond Future	127.0567	127.0516	127.0567	127.0516	6,818

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2033 On 06-February-25			Bond Future	129.6957	129.6887	129.6957	129.6887	0
04/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4755.6700	4748.7100	4.7557	4.7487	0
04/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2033 On 08-May-25			Bond Future	130.7888	130.7655	130.7888	130.7655	0
04/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	168.7500	145.4900	0.1688	0.1455	0
04/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2033 On 07-August-25			Bond Future	133.2857	133.2891	133.2857	133.2891	0
04/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4635.7300	4639.1400	4.6357	4.6391	0
04/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2033 On 06-November-25			Bond Future	134.2220	134.2677	134.2220	134.2677	0
04/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	1082.0400	1127.7000	1.0820	1.1277	0
04/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2037 On 07-November-24			Bond Future	10.8450	10.8103	86.7021	86.9080	212,827
04/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9409.7000	9615.6100	9.4097	9.6156	0
04/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.8700	0.9500	0.0009	0.0010	0
04/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9459.7100	9665.6000	9.4597	9.6656	0
04/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.8300	0.8900	0.0008	0.0009	0
04/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9509.6800	9715.5600	9.5097	9.7156	0
04/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.7900	0.8400	0.0008	0.0008	0
04/10/2024	2037 On 06-February-25			Bond Future	10.9332	10.8974	84.2210	84.4299	9,680
04/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9866.4100	10078.9600	9.8664	10.0790	0
04/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	106.1000	109.7700	0.1061	0.1098	0
04/10/2024	2037 On 08-May-25			Bond Future	11.0388	11.0035	85.8977	86.1000	3,975
04/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7307.3800	7571.5500	7.3074	7.5716	0
04/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	761.4500	823.3800	0.7615	0.8234	0
04/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8609.0100	8855.1500	8.6090	8.8552	15,000
04/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	554.5900	598.4900	0.5546	0.5985	0
04/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11868.6300	12053.6200	11.8686	12.0536	7,500
04/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	223.5500	206.3000	0.2236	0.2063	0
04/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12082.9600	12268.9700	12.0830	12.2690	7,500
04/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	207.3200	191.0900	0.2073	0.1911	0
04/10/2024	2037 On 07-August-25			Bond Future	11.1674	11.1275	83.2544	83.4786	0
04/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1364.1000	1533.6800	1.3641	1.5337	2,541
04/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6185.6900	6131.1600	6.1857	6.1312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1760.9100	1964.4000	1.7609	1.9644	2,341
04/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5322.6600	5302.0400	5.3227	5.3020	0
04/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1950.2100	2170.8100	1.9502	2.1708	200
04/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4979.6900	4976.1800	4.9797	4.9762	0
04/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3041.5300	3316.2600	3.0415	3.3163	0
04/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3589.6900	3640.3100	3.5897	3.6403	2,541
04/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4124.7100	4422.1600	4.1247	4.4222	0
04/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2726.3000	2799.6400	2.7263	2.7996	2,541
04/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5526.1200	5830.4600	5.5261	5.8305	0
04/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1980.0500	2060.2800	1.9801	2.0603	2,541
04/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6854.2100	7153.8700	6.8542	7.1539	0
04/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1493.7200	1569.2700	1.4937	1.5693	2,741
04/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10241.1200	10470.8200	10.2411	10.4708	0
04/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	759.2200	764.8100	0.7592	0.7648	0
04/10/2024	2037 On 06-November-25			Bond Future	11.3014	11.2549	84.7820	85.0380	0
04/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5026.6600	5317.7500	5.0267	5.3178	0
04/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3251.3300	3286.5000	3.2513	3.2865	0
04/10/2024	2038 On 07-November-24			Bond Future	138.9940	140.1292	138.9940	140.1292	3,311
04/10/2024	2038 On 06-February-25			Bond Future	139.7741	140.9310	139.7741	140.9310	0
04/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4544.0700	5700.9600	4.5441	5.7010	0
04/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2038 On 08-May-25			Bond Future	142.5926	143.7551	142.5926	143.7551	0
04/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2912.6300	4075.0700	2.9126	4.0751	0
04/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2038 On 07-August-25			Bond Future	143.1645	144.3788	143.1645	144.3788	0
04/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3604.5000	4818.8400	3.6045	4.8188	0
04/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2038 On 06-November-25			Bond Future	145.8346	147.1180	145.8346	147.1180	0
04/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1954.5700	3238.0300	1.9546	3.2380	0
04/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2040 On 07-November-24			Bond Future	11.0756	11.0410	87.4074	87.6307	113,851
04/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6254.5600	6480.3400	6.2546	6.4803	640
04/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	25.4100	27.9000	0.0254	0.0279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9021.3800	9245.2300	9.0214	9.2452	0
04/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	2.6100	3.1700	0.0026	0.0032	640
04/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10304.6300	10528.0300	10.3046	10.5280	0
04/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.8400	0.9500	0.0008	0.0010	0
04/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10357.4000	10580.7800	10.3574	10.5808	0
04/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.8000	0.8900	0.0008	0.0009	0
04/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10410.1100	10633.4800	10.4101	10.6335	0
04/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.7600	0.8400	0.0008	0.0008	0
04/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11914.2500	12137.5200	11.9143	12.1375	0
04/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.1500	0.1300	0.0002	0.0001	640
04/10/2024	2040 On 06-February-25			Bond Future	11.1648	11.1291	84.6901	84.9169	5,684
04/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1562.6300	1828.0900	1.5626	1.8281	780
04/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2617.3000	2656.0400	2.6173	2.6560	0
04/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4234.7000	4537.8200	4.2347	4.5378	0
04/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	940.6900	1017.0900	0.9407	1.0171	780
04/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6625.2300	6908.0200	6.6252	6.9080	0
04/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	426.9800	483.0500	0.4270	0.4831	780
04/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10391.4400	10630.1300	10.3914	10.6301	0
04/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	126.6800	138.6500	0.1267	0.1387	0
04/10/2024	2040 On 08-May-25			Bond Future	11.2698	11.2346	86.3760	86.5963	3,900
04/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8587.9700	8884.1600	8.5880	8.8842	0
04/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	711.4600	787.3800	0.7115	0.7874	0
04/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9144.9200	9436.1200	9.1449	9.4361	15,000
04/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	628.1300	699.0600	0.6281	0.6991	0
04/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12284.4700	12489.8400	12.2845	12.4898	7,500
04/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	291.8100	276.9100	0.2918	0.2769	0
04/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12600.0500	12806.6500	12.6001	12.8067	7,500
04/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	263.7500	250.0800	0.2638	0.2501	0
04/10/2024	2040 On 07-August-25			Bond Future	11.3961	11.3565	83.4909	83.7336	0
04/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11316.8600	11529.9000	11.3169	11.5299	0
04/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	848.2500	818.5300	0.8483	0.8185	0
04/10/2024	2040 On 06-November-25			Bond Future	11.5266	11.4808	85.0223	85.2973	0
04/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5430.2700	5774.4500	5.4303	5.7745	0
04/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3581.5000	3650.6700	3.5815	3.6507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2044 On 07-November-24			Bond Future	11.1592	11.1297	83.5328	83.7296	75,826
04/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5340.9800	5554.5000	5.3410	5.5545	0
04/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	50.8300	67.6100	0.0508	0.0676	13,875
04/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6772.2400	6976.8700	6.7722	6.9769	0
04/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	17.0900	24.9800	0.0171	0.0250	9,540
04/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8179.4500	8379.6200	8.1795	8.3796	0
04/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	5.4200	8.8500	0.0054	0.0089	11,405
04/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10353.4800	10550.7100	10.3535	10.5507	0
04/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.8200	1.3100	0.0008	0.0013	0
04/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10406.5100	10603.7100	10.4065	10.6037	0
04/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.7800	1.2400	0.0008	0.0012	0
04/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10459.4700	10656.6400	10.4595	10.6566	0
04/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.7400	1.1700	0.0007	0.0012	0
04/10/2024	2044 On 06-February-25			Bond Future	11.2442	11.2138	80.8614	81.0610	470
04/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5422.2200	5708.0700	5.4222	5.7081	449
04/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	705.2600	791.4500	0.7053	0.7915	0
04/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7917.4500	8174.6600	7.9175	8.1747	449
04/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	322.0900	379.6400	0.3221	0.3796	0
04/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10544.5100	10756.1400	10.5445	10.7561	0
04/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	142.2700	154.2400	0.1423	0.1542	0
04/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14081.5000	14279.7300	14.0815	14.2797	0
04/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	32.4700	31.0400	0.0325	0.0310	449
04/10/2024	2044 On 08-May-25			Bond Future	11.3435	11.3136	82.4710	82.6642	0
04/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1723.2300	1904.2600	1.7232	1.9043	2,490
04/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4533.1600	4520.9700	4.5332	4.5210	0
04/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4156.0400	4390.8800	4.1560	4.3909	0
04/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2216.6300	2258.2500	2.2166	2.2583	2,490
04/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7408.1400	7642.2400	7.4081	7.6422	0
04/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1031.1500	1072.0300	1.0312	1.0720	2,490
04/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8889.8800	9118.9500	8.8899	9.1190	0
04/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	743.6900	779.5400	0.7437	0.7795	0
04/10/2024	2044 On 07-August-25			Bond Future	11.4621	11.4283	79.6376	79.8519	0
04/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11463.7000	11699.2400	11.4637	11.6992	0
04/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	864.1200	885.3500	0.8641	0.8854	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	2044 On 06-November-25			Bond Future	11.5840	11.5447	81.0981	81.3429	0
04/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5574.0600	5831.5600	5.5741	5.8316	0
04/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3764.7300	3777.4100	3.7647	3.7774	0
04/10/2024	2046 On 07-November-24			Bond Future	121.0064	121.7390	121.0064	121.7390	17,668
04/10/2024	2046 On 06-February-25			Bond Future	123.5196	124.2658	123.5196	124.2658	0
04/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	9509.6000	10255.7600	9.5096	10.2558	0
04/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2046 On 08-May-25			Bond Future	123.7738	124.5195	123.7738	124.5195	0
04/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	1803.7700	2549.4700	1.8038	2.5495	0
04/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2046 On 07-August-25			Bond Future	126.1355	126.9215	126.1355	126.9215	0
04/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	7445.4700	8231.5300	7.4455	8.2315	0
04/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2046 On 06-November-25			Bond Future	126.2092	127.0504	126.2092	127.0504	0
04/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	799.2100	1640.3900	0.7992	1.6404	0
04/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2050 On 07-November-24			Bond Future	121.9372	123.6931	121.9372	123.6931	15,276
04/10/2024	2050 On 06-February-25			Bond Future	122.1224	123.9132	122.1224	123.9132	582
04/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	6522.3900	8313.1500	6.5224	8.3132	0
04/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2050 On 08-May-25			Bond Future	124.5852	126.3964	124.5852	126.3964	0
04/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	3425.1700	5236.3700	3.4252	5.2364	0
04/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2050 On 07-August-25			Bond Future	124.5675	126.4394	124.5675	126.4394	0
04/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	4677.4800	6549.3800	4.6775	6.5494	0
04/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	2050 On 06-November-25			Bond Future	126.8904	128.8379	126.8904	128.8379	0
04/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	2470.4100	4417.9000	2.4704	4.4179	0
04/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	8657 On 21-December-26			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
04/10/2024	AL37 On 07-November-24			Index Future	1044.5150	1046.5710	1044.5150	1,046.5710	0
04/10/2024	AL37 On 06-February-25			Index Future	1065.9530	1068.0370	1065.9530	1,068.0370	0
04/10/2024	AL37 On 08-May-25			Index Future	1087.2070	1089.1990	1087.2070	1,089.1990	0
04/10/2024	AL37 On 07-August-25			Index Future	1107.7300	1109.9830	1107.7300	1,109.9830	0
04/10/2024	AL37 On 06-November-25			Index Future	1128.1870	1130.8340	1128.1870	1,130.8340	0
04/10/2024	AL7T On 07-November-24			Index Future	1252.9850	1255.4600	1252.9850	1,255.4600	0
04/10/2024	AL7T On 06-February-25			Index Future	1278.7020	1281.2100	1278.7020	1,281.2100	0
04/10/2024	AL7T On 08-May-25			Index Future	1304.1980	1306.5960	1304.1980	1,306.5960	0
04/10/2024	AL7T On 07-August-25			Index Future	1328.8160	1331.5290	1328.8160	1,331.5290	0
04/10/2024	AL7T On 06-November-25			Index Future	1353.3570	1356.5410	1353.3570	1,356.5410	0
04/10/2024	ALBI On 07-November-24			Index Future	1082.8590	1085.0980	1082.8590	1,085.0980	104
04/10/2024	ALBI On 06-February-25			Index Future	1105.0840	1107.3550	1105.0840	1,107.3550	0
04/10/2024	ALBI On 08-May-25			Index Future	1127.1180	1129.2950	1127.1180	1,129.2950	0
04/10/2024	ALBI On 07-August-25			Index Future	1148.3940	1150.8450	1148.3940	1,150.8450	0
04/10/2024	ALBI On 06-November-25			Index Future	1169.6020	1172.4630	1169.6020	1,172.4630	0
04/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C186 On 21-December-26			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
04/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
04/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
04/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	ES33 On 07-November-24			Bond Future	11.0336	11.0042	81.5472	81.6890	0
04/10/2024	ES33 On 06-February-25			Bond Future	11.1474	11.1169	83.2409	83.3845	0
04/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9509.3000	9652.8700	9.5093	9.6529	0
04/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	ES33 On 08-May-25			Bond Future	11.2734	11.2438	81.1196	81.2557	0
04/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6347.5900	6483.7400	6.3476	6.4837	0
04/10/2024	ES33 On 08-May-25	12.73	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
04/10/2024	ES33 On 07-August-25			Bond Future	11.4254	11.3906	82.6651	82.8211	0
04/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8860.4800	9016.4500	8.8605	9.0165	0
04/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	ES33 On 06-November-25			Bond Future	11.6005	11.5580	80.4083	80.5936	0
04/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1758.1000	1943.3600	1.7581	1.9434	0
04/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	ES42 On 07-November-24			Bond Future	11.4181	11.3836	78.5342	78.7483	0
04/10/2024	ES42 On 06-February-25			Bond Future	11.5126	11.4770	80.1651	80.3825	0
04/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11771.6100	11988.9800	11.7716	11.9890	0
04/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	ES42 On 08-May-25			Bond Future	11.6201	11.5849	77.5145	77.7262	0
04/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8883.5700	9095.3000	8.8836	9.0953	0
04/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	ES42 On 07-August-25			Bond Future	11.7435	11.7042	78.9889	79.2214	0
04/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10716.7300	10949.2200	10.7167	10.9492	0
04/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	ES42 On 06-November-25			Bond Future	11.8805	11.8352	76.1934	76.4559	0
04/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2859.5200	3121.9600	2.8595	3.1220	0
04/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 07-November-24			GOVI	1065.9170	1068.1080	1065.9170	1,068.1080	677
04/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1171370.0000	1193280.0000	117.1370	119.3280	0
04/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1171270.0000	1193180.0000	117.1270	119.3180	0
04/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1171170.0000	1193080.0000	117.1170	119.3080	0
04/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 06-February-25			GOVI	1087.7940	1090.0150	1087.7940	1,090.0150	0
04/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1157940.0000	1180150.0000	115.7940	118.0150	0
04/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 08-May-25			GOVI	1109.4840	1111.6130	1109.4840	1,111.6130	0
04/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	874840.0000	896130.0000	87.4840	89.6130	0
04/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 07-August-25			GOVI	1130.4260	1132.8250	1130.4260	1,132.8250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1194260.0000	1218250.0000	119.4260	121.8250	0
04/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GOVI On 06-November-25			GOVI	1151.3030	1154.1050	1151.3030	1,154.1050	0
04/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	393030.0000	421050.0000	39.3030	42.1050	0
04/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
04/10/2024	IGOV On 07-November-24			Index Future	370.8690	372.6780	370.8690	372.6780	791
04/10/2024	IGOV On 06-February-25			Index Future	378.5720	380.4140	378.5720	380.4140	0
04/10/2024	IGOV On 08-May-25			Index Future	386.2090	388.0410	386.2090	388.0410	0
04/10/2024	IGOV On 07-August-25			Index Future	393.5870	395.5330	393.5870	395.5330	0
04/10/2024	IGOV On 06-November-25			Index Future	400.9420	403.0500	400.9420	403.0500	0
04/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
04/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
04/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
04/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
04/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
04/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
04/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
04/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
04/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
04/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
04/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
04/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
04/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
04/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
04/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
04/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
04/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
04/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
04/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
04/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
04/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
04/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
04/10/2024	R035 On 07-November-24			Bond Future	10.4647	10.4402	91.8849	92.0272	145,561
04/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3681.3300	3843.4400	3.6813	3.8434	0
04/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	101.7300	121.5000	0.1017	0.1215	11,000
04/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9181.9800	9324.5700	9.1820	9.3246	0
04/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.6400	0.8900	0.0006	0.0009	0
04/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9231.9100	9374.4700	9.2319	9.3745	0
04/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.6100	0.8300	0.0006	0.0008	0
04/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9281.7900	9424.3400	9.2818	9.4243	0
04/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.5700	0.7800	0.0006	0.0008	0
04/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9331.6400	9474.1600	9.3316	9.4742	1,000
04/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.5500	0.7300	0.0006	0.0007	0
04/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14247.2800	14389.6200	14.2473	14.3896	0
04/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
04/10/2024	R035 On 06-February-25			Bond Future	10.5526	10.5273	93.7708	93.9148	16,070
04/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1103.8600	1220.9600	1.1039	1.2210	100
04/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2785.3000	2758.4000	2.7853	2.7584	0
04/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1294.2000	1418.8100	1.2942	1.4188	1,000
04/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2511.7500	2492.3600	2.5118	2.4924	0
04/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2192.2600	2339.3000	2.1923	2.3393	0
04/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1641.9800	1645.0200	1.6420	1.6450	1,100
04/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4724.7300	4882.0300	4.7247	4.8820	0
04/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	616.2100	629.5100	0.6162	0.6295	1,100
04/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9848.9400	9989.2600	9.8489	9.9893	0
04/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	99.2900	95.6100	0.0993	0.0956	0
04/10/2024	R035 On 08-May-25			Bond Future	10.6484	10.6241	91.1286	91.2640	0
04/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1996.0700	2126.1500	1.9961	2.1262	150
04/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3164.7000	3159.4600	3.1647	3.1595	0
04/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3564.6400	3715.6400	3.5646	3.7156	0
04/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1909.4000	1925.0800	1.9094	1.9251	150
04/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5486.7500	5637.2200	5.4868	5.6372	400
04/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1125.4700	1140.6200	1.1255	1.1406	0
04/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6467.2200	6616.4100	6.4672	6.6164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	871.6900	885.5600	0.8717	0.8856	150
04/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6801.7000	6950.5000	6.8017	6.9505	0
04/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	800.1800	813.6600	0.8002	0.8137	0
04/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10758.1600	10874.5400	10.7582	10.8745	0
04/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	275.5000	256.5600	0.2755	0.2566	400
04/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13548.7100	13675.5900	13.5487	13.6756	0
04/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	97.8500	89.4100	0.0979	0.0894	400
04/10/2024	R035 On 07-August-25			Bond Future	10.7680	10.7391	92.8445	93.0017	0
04/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10170.4800	10313.2900	10.1705	10.3133	0
04/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	697.7600	683.3700	0.6978	0.6834	0
04/10/2024	R035 On 06-November-25			Bond Future	10.9066	10.8708	90.0470	90.2367	0
04/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4630.4400	4863.2800	4.6304	4.8633	0
04/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3094.3800	3137.6000	3.0944	3.1376	0
04/10/2024	R053 On 07-November-24			Bond Future	11.0881	11.0585	105.9610	106.2265	3,664
04/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13460.6100	13726.8800	13.4606	13.7269	0
04/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1.9000	2.5900	0.0019	0.0026	0
04/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13530.1800	13796.3900	13.5302	13.7964	0
04/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1.8200	2.4500	0.0018	0.0025	0
04/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13599.6600	13865.8200	13.5997	13.8658	0
04/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1.7400	2.3200	0.0017	0.0023	0
04/10/2024	R053 On 06-February-25			Bond Future	11.1694	11.1390	108.1358	108.4053	0
04/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13951.8100	14253.7400	13.9518	14.2537	0
04/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	196.3500	228.7300	0.1964	0.2287	0
04/10/2024	R053 On 08-May-25			Bond Future	11.2604	11.2304	104.4228	104.6843	0
04/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11837.5200	12240.1900	11.8375	12.2402	0
04/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	981.9400	1123.1600	0.9819	1.1232	0
04/10/2024	R053 On 07-August-25			Bond Future	11.3670	11.3333	106.3870	106.6758	0
04/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14769.0100	15068.2500	14.7690	15.0683	0
04/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1216.1300	1226.4900	1.2161	1.2265	0
04/10/2024	R053 On 06-November-25			Bond Future	11.4844	11.4454	102.4793	102.8077	0
04/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6933.2500	7461.6500	6.9333	7.4617	0
04/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4668.2600	4868.2700	4.6683	4.8683	0
04/10/2024	R186 On 07-November-24			Bond Future	8.1986	8.1351	108.4843	108.6086	159,584

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1805.5800	1929.7400	1.8056	1.9297	0
04/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	5.2900	5.1600	0.0053	0.0052	0
04/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1824.4300	1948.6200	1.8244	1.9486	0
04/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	5.0300	4.9300	0.0050	0.0049	0
04/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1843.3000	1967.5000	1.8433	1.9675	0
04/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	4.8000	4.7100	0.0048	0.0047	0
04/10/2024	R186 On 06-February-25			Bond Future	8.1819	8.1097	105.3988	105.5242	17,134
04/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1602.8300	1716.7400	1.6028	1.7167	0
04/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	143.0800	131.6000	0.1431	0.1316	0
04/10/2024	R186 On 08-May-25			Bond Future	8.2048	8.1293	107.4984	107.6128	0
04/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	893.0400	968.4000	0.8930	0.9684	0
04/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	492.7300	453.6600	0.4927	0.4537	0
04/10/2024	R186 On 07-August-25			Bond Future	8.3215	8.2135	104.2138	104.3528	0
04/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1447.3500	1522.1700	1.4474	1.5222	1,983
04/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	300.7600	236.5900	0.3008	0.2366	0
04/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1900.9200	1993.5500	1.9009	1.9936	0
04/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	174.2600	127.9000	0.1743	0.1279	0
04/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2518.6300	2631.4200	2.5186	2.6314	0
04/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	79.6200	53.4200	0.0796	0.0534	1,983
04/10/2024	R186 On 06-November-25			Bond Future	8.5290	8.3626	106.1286	106.3044	0
04/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	400.2500	480.1500	0.4003	0.4802	0
04/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	822.5500	726.6300	0.8226	0.7266	0
04/10/2024	R202 On 07-November-24			Bond Future	270.9737	270.9631	270.9737	270.9631	2,010
04/10/2024	R202 On 06-February-25			Bond Future	271.4098	271.3953	271.4098	271.3953	0
04/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	4619.8200	4605.3400	4.6198	4.6053	0
04/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R202 On 08-May-25			Bond Future	276.8837	276.8349	276.8837	276.8349	0
04/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	4573.7300	4524.9400	4.5737	4.5249	0
04/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R202 On 07-August-25			Bond Future	276.8730	276.8804	276.8730	276.8804	0
04/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	5272.9900	5280.3800	5.2730	5.2804	0
04/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R202 On 06-November-25			Bond Future	282.0377	282.1338	282.0377	282.1338	0
04/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	6397.6700	6493.8400	6.3977	6.4938	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R209 On 07-November-24			Bond Future	10.6020	10.5724	72.3414	72.4962	19,749
04/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	748.8100	862.9800	0.7488	0.8630	100
04/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1020.6300	980.0000	1.0206	0.9800	0
04/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2279.3100	2432.5000	2.2793	2.4325	0
04/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	243.4000	241.7900	0.2434	0.2418	100
04/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7765.9200	7920.9300	7.7659	7.9209	0
04/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1.1200	1.3300	0.0011	0.0013	0
04/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7810.4900	7965.5000	7.8105	7.9655	0
04/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1.0600	1.2700	0.0011	0.0013	0
04/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7855.0200	8010.0200	7.8550	8.0100	0
04/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1.0100	1.2100	0.0010	0.0012	0
04/10/2024	R209 On 06-February-25			Bond Future	10.6811	10.6506	73.8262	73.9832	0
04/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8415.9400	8580.7200	8.4159	8.5807	0
04/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	97.6600	105.4600	0.0977	0.1055	0
04/10/2024	R209 On 08-May-25			Bond Future	10.7719	10.7421	72.1428	72.2937	0
04/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6072.2600	6278.4800	6.0723	6.2785	0
04/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	709.2300	764.5400	0.7092	0.7645	0
04/10/2024	R209 On 07-August-25			Bond Future	10.8819	10.8479	73.5009	73.6700	0
04/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8921.1300	9067.4600	8.9211	9.0675	0
04/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	698.5300	675.7000	0.6985	0.6757	0
04/10/2024	R209 On 06-November-25			Bond Future	11.0054	10.9652	71.7011	71.8969	0
04/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4195.9300	4422.0100	4.1959	4.4220	0
04/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2924.1100	2954.3800	2.9241	2.9544	0
04/10/2024	R210 On 07-November-24			Bond Future	242.0168	242.0105	242.0168	242.0105	1,601
04/10/2024	R210 On 06-February-25			Bond Future	247.0435	247.0337	247.0435	247.0337	0
04/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7433.5000	7423.7400	7.4335	7.4237	0
04/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R210 On 08-May-25			Bond Future	248.6351	248.5944	248.6351	248.5944	0
04/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	605.1100	564.3900	0.6051	0.5644	0
04/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R210 On 07-August-25			Bond Future	253.3808	253.3909	253.3808	253.3909	0
04/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4940.7900	4950.9200	4.9408	4.9509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R210 On 06-November-25			Bond Future	254.6543	254.7452	254.6543	254.7452	0
04/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2514.2800	2605.2300	2.5143	2.6052	0
04/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
04/10/2024	R213 On 07-November-24			Bond Future	9.5878	9.5426	89.3652	89.5599	76,977
04/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6642.6200	6836.8800	6.6426	6.8369	0
04/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	4.5900	4.2100	0.0046	0.0042	0
04/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6681.4300	6875.7000	6.6814	6.8757	0
04/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	4.4400	4.0700	0.0044	0.0041	0
04/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6720.2200	6914.5000	6.7202	6.9145	0
04/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	4.3000	3.9400	0.0043	0.0039	0
04/10/2024	R213 On 06-February-25			Bond Future	9.6585	9.6111	91.1994	91.3968	0
04/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6781.5000	6969.6900	6.7815	6.9697	0
04/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	78.7000	69.4700	0.0787	0.0695	0
04/10/2024	R213 On 08-May-25			Bond Future	9.7408	9.6937	89.4592	89.6493	0
04/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3810.3300	4011.4100	3.8103	4.0114	0
04/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	740.8800	751.9300	0.7409	0.7519	0
04/10/2024	R213 On 07-August-25			Bond Future	9.8548	9.8001	91.1444	91.3570	0
04/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7158.7000	7335.3000	7.1587	7.3353	0
04/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	481.3400	445.4200	0.4813	0.4454	0
04/10/2024	R213 On 06-November-25			Bond Future	9.9966	9.9309	89.2689	89.5143	0
04/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2601.8300	2806.6900	2.6018	2.8067	0
04/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2402.6000	2361.9900	2.4026	2.3620	0
04/10/2024	R214 On 07-November-24			Bond Future	10.8924	10.8577	68.1237	68.3187	20,682
04/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8642.4500	8837.5000	8.6425	8.8375	0
04/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.8500	0.9400	0.0009	0.0009	0
04/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8687.8800	8882.9200	8.6879	8.8829	0
04/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.8100	0.8900	0.0008	0.0009	0
04/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8733.2700	8928.3000	8.7333	8.9283	0
04/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.7700	0.8400	0.0008	0.0008	0
04/10/2024	R214 On 06-February-25			Bond Future	10.9718	10.9362	69.5219	69.7200	2,000
04/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4660.2700	4918.9000	4.6603	4.9189	554
04/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	545.8800	606.4700	0.5459	0.6065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6801.0000	7039.2300	6.8010	7.0392	554
04/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	242.0600	282.2500	0.2421	0.2823	0
04/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8795.2400	9004.3100	8.7952	9.0043	0
04/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	113.9200	124.9500	0.1139	0.1250	0
04/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12608.5200	12805.3700	12.6085	12.8054	0
04/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	15.8800	14.6900	0.0159	0.0147	554
04/10/2024	R214 On 08-May-25			Bond Future	11.0562	11.0209	67.6037	67.7971	0
04/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7390.6100	7602.7900	7.3906	7.6028	0
04/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	601.2600	620.0300	0.6013	0.6200	0
04/10/2024	R214 On 07-August-25			Bond Future	11.1576	11.1185	68.8766	69.0880	0
04/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9545.2600	9739.7900	9.5453	9.7398	0
04/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	755.7100	738.8100	0.7557	0.7388	0
04/10/2024	R214 On 06-November-25			Bond Future	11.2719	11.2273	66.8440	67.0813	0
04/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4863.1200	5164.4200	4.8631	5.1644	0
04/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2951.4800	3015.4900	2.9515	3.0155	0
04/10/2024	R248 On 07-November-24			Bond Future	11.0585	11.0290	82.5609	82.7669	250,951
04/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10604.6600	10811.0200	10.6047	10.8110	0
04/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1.1200	1.5200	0.0011	0.0015	0
04/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10659.0400	10865.3700	10.6590	10.8654	0
04/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1.0700	1.4400	0.0011	0.0014	0
04/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10713.3400	10919.6400	10.7133	10.9196	0
04/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1.0200	1.3600	0.0010	0.0014	0
04/10/2024	R248 On 06-February-25			Bond Future	11.1412	11.1107	84.2554	84.4645	203,389
04/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	331.0800	416.0900	0.3311	0.4161	660
04/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6468.4600	6344.3800	6.4685	6.3444	0
04/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1809.4900	2021.1800	1.8095	2.0212	660
04/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2787.3300	2789.9300	2.7873	2.7899	0
04/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4704.4300	4954.2200	4.7044	4.9542	0
04/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1023.3200	1064.0200	1.0233	1.0640	660
04/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9858.4900	10089.5700	9.8585	10.0896	0
04/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	219.4300	241.4200	0.2194	0.2414	0
04/10/2024	R248 On 08-May-25			Bond Future	11.2284	11.1985	81.4871	81.6899	0
04/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9168.8800	9473.8300	9.1689	9.4738	0
04/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	738.3200	840.4300	0.7383	0.8404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2024	R248 On 07-August-25			Bond Future	11.3325	11.2989	83.0210	83.2450	0
04/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11875.7000	12099.0100	11.8757	12.0990	0
04/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	888.7000	887.9700	0.8887	0.8880	0
04/10/2024	R248 On 06-November-25			Bond Future	11.4490	11.4101	80.1057	80.3603	0
04/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5568.7500	5961.0800	5.5688	5.9611	0
04/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3705.2500	3842.9700	3.7053	3.8430	0
04/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
04/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0