



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 August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	2025 On 07-November-24			Bond Future	185.5947	185.6017	185.5947	185.6017	9,240
12/08/2024	2029 On 07-November-24			Bond Future	133.2713	132.9310	133.2713	132.9310	8,202
12/08/2024	2029 On 06-February-25			Bond Future	136.1247	135.7764	136.1247	135.7764	0
12/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3724.6900	3376.4200	3.7247	3.3764	0
12/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2029 On 08-May-25			Bond Future	137.5691	137.2136	137.5691	137.2136	0
12/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	280.9400	636.4400	0.2809	0.6364	0
12/08/2024	2029 On 07-August-25			Bond Future	140.4170	140.0535	140.4170	140.0535	0
12/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3007.0000	2643.5200	3.0070	2.6435	0
12/08/2024	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
12/08/2024	2029 On 06-November-25			Bond Future	141.7942	141.4240	141.7942	141.4240	0
12/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2004.1600	1633.9700	2.0042	1.6340	0
12/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2030 On 07-November-24			Bond Future	9.3757	9.4079	96.6624	96.5366	170,651
12/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3513.0800	3429.7900	3.5131	3.4298	600
12/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	316.1800	358.6200	0.3162	0.3586	0
12/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5172.5400	5069.0500	5.1725	5.0691	600
12/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	123.7000	145.9400	0.1237	0.1459	0
12/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5275.1700	5170.7600	5.2752	5.1708	0
12/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	116.7000	138.0200	0.1167	0.1380	0
12/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5309.4300	5204.7200	5.3094	5.2047	0
12/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	114.4500	135.4700	0.1145	0.1355	0
12/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5343.7000	5238.7000	5.3437	5.2387	0
12/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	112.2400	132.9700	0.1122	0.1330	0
12/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9313.3200	9189.8100	9.3133	9.1898	0
12/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	6.4500	8.6700	0.0065	0.0087	600
12/08/2024	2030 On 06-February-25			Bond Future	9.4215	9.4557	94.6986	94.5697	0
12/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5029.0400	4935.6700	5.0290	4.9357	0
12/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	436.5300	471.9900	0.4365	0.4720	0
12/08/2024	2030 On 08-May-25			Bond Future	9.4888	9.5254	96.6725	96.5406	0
12/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3037.0900	2970.6600	3.0371	2.9707	0
12/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1462.1500	1527.6100	1.4622	1.5276	0
12/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3974.9600	3896.5900	3.9750	3.8966	1,640
12/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1069.4300	1122.9500	1.0694	1.1230	0
12/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4991.2800	4902.4600	4.9913	4.9025	2,280
12/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	778.5700	821.6400	0.7786	0.8216	0
12/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8353.7400	8241.0900	8.3537	8.2411	0
12/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	258.4800	277.7200	0.2585	0.2777	1,640
12/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9590.7500	9471.7400	9.5908	9.4717	0
12/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	152.3400	165.2200	0.1523	0.1652	2,280
12/08/2024	2030 On 07-August-25			Bond Future	9.5744	9.6137	94.6394	94.5043	0
12/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4354.1000	4273.2200	4.3541	4.2732	1,054
12/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1299.0300	1353.1800	1.2990	1.3532	0
12/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5961.4900	5866.5800	5.9615	5.8666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	852.7100	892.8300	0.8527	0.8928	0
12/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8648.8700	8535.4700	8.6489	8.5355	0
12/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	365.2600	386.8900	0.3653	0.3869	1,054
12/08/2024	2030 On 06-November-25			Bond Future	9.6763	9.7184	96.5188	96.3806	0
12/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2227.7700	2172.3400	2.2278	2.1723	0
12/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2676.1000	2758.8400	2.6761	2.7588	0
12/08/2024	2032 On 07-November-24			Bond Future	10.1830	10.2204	91.0925	90.9141	105,001
12/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2815.2700	2727.6100	2.8153	2.7276	0
12/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	851.1300	941.8900	0.8511	0.9419	200
12/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4656.4200	4531.4900	4.6564	4.5315	600
12/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	364.1200	417.6100	0.3641	0.4176	0
12/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6080.6300	5936.5500	6.0806	5.9366	0
12/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	192.2800	226.6200	0.1923	0.2266	0
12/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6120.9200	5976.3900	6.1209	5.9764	0
12/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	188.7800	222.6700	0.1888	0.2227	0
12/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6161.2900	6016.3200	6.1613	6.0163	0
12/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	185.4000	218.8500	0.1854	0.2189	0
12/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6647.7300	6497.8500	6.6477	6.4979	600
12/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	149.0200	177.5600	0.1490	0.1776	0
12/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6769.7800	6618.7700	6.7698	6.6188	1,615
12/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	141.0200	168.4300	0.1410	0.1684	0
12/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12066.8100	11890.4500	12.0668	11.8905	0
12/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	5.3400	7.4000	0.0053	0.0074	600
12/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13668.5100	13490.7600	13.6685	13.4908	0
12/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	1.4200	2.0900	0.0014	0.0021	1,615
12/08/2024	2032 On 06-February-25			Bond Future	10.2607	10.3000	93.0204	92.8378	0
12/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6984.9700	6847.0700	6.9850	6.8471	0
12/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	512.3800	557.1100	0.5124	0.5571	0
12/08/2024	2032 On 08-May-25			Bond Future	10.3495	10.3909	90.7942	90.6074	0
12/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4305.0300	4204.9100	4.3050	4.2049	0
12/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1815.6500	1902.3600	1.8157	1.9024	0
12/08/2024	2032 On 07-August-25			Bond Future	10.4519	10.4955	92.6500	92.4590	0
12/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7782.8600	7650.4900	7.7829	7.6505	0
12/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1264.2100	1322.8900	1.2642	1.3229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	2032 On 06-November-25			Bond Future	10.5765	10.6225	90.3279	90.1326	0
12/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3193.4200	3114.1900	3.1934	3.1142	0
12/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3861.3900	3977.4800	3.8614	3.9775	0
12/08/2024	2033 On 07-November-24			Bond Future	126.6826	126.6887	126.6826	126.6887	6,936
12/08/2024	2033 On 06-February-25			Bond Future	129.3950	129.4007	129.3950	129.4007	0
12/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4455.0200	4460.6800	4.4550	4.4607	0
12/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2033 On 08-May-25			Bond Future	130.5976	130.6033	130.5976	130.6033	0
12/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	22.3700	16.7200	0.0224	0.0167	0
12/08/2024	2033 On 07-August-25			Bond Future	133.3014	133.3067	133.3014	133.3067	0
12/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4651.4100	4656.7100	4.6514	4.6567	0
12/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2033 On 06-November-25			Bond Future	134.4329	134.4389	134.4329	134.4389	0
12/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1292.8500	1298.8800	1.2929	1.2989	0
12/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2037 On 07-November-24			Bond Future	11.3075	11.3499	84.0212	83.7813	185,954
12/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7024.4100	6835.8600	7.0244	6.8359	0
12/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	296.5200	347.9000	0.2965	0.3479	0
12/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7069.7100	6880.5800	7.0697	6.8806	0
12/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	291.7700	342.5700	0.2918	0.3426	0
12/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7115.0500	6925.3400	7.1151	6.9253	0
12/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	287.1000	337.3200	0.2871	0.3373	0
12/08/2024	2037 On 06-February-25			Bond Future	11.4039	11.4481	81.5391	81.2937	0
12/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7828.2200	7647.9700	7.8282	7.6480	0
12/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	749.8400	814.9600	0.7498	0.8150	0
12/08/2024	2037 On 08-May-25			Bond Future	11.5142	11.5601	83.2382	82.9873	3,975
12/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5944.5600	5799.4000	5.9446	5.7994	0
12/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2058.1800	2163.9000	2.0582	2.1639	0
12/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7044.2800	6884.3800	7.0443	6.8844	15,000
12/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1649.4100	1740.3900	1.6494	1.7404	0
12/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9934.0200	9744.2600	9.9340	9.7443	7,500
12/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	948.4900	1009.6100	0.9485	1.0096	0

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12/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10130.5300	9939.1300	10.1305	9.9391	7,500
12/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	914.4400	973.9200	0.9144	0.9739	0
12/08/2024	2037 On 07-August-25			Bond Future	11.6374	11.6853	80.6788	80.4224	0
12/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8885.7600	8716.5400	8.8858	8.7165	0
12/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1979.5100	2066.6700	1.9795	2.0667	0
12/08/2024	2037 On 06-November-25			Bond Future	11.7676	11.8176	82.2789	82.0170	0
12/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4293.8100	4183.6200	4.2938	4.1836	0
12/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5021.6300	5173.3100	5.0216	5.1733	0
12/08/2024	2038 On 07-November-24			Bond Future	138.8908	138.4382	138.8908	138.4382	3,218
12/08/2024	2038 On 06-February-25			Bond Future	139.7534	139.2913	139.7534	139.2913	0
12/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4523.3800	4061.2800	4.5234	4.0613	0
12/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2038 On 08-May-25			Bond Future	142.7012	142.2287	142.7012	142.2287	0
12/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3021.1500	2548.7200	3.0212	2.5487	0
12/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2038 On 07-August-25			Bond Future	143.5021	143.0209	143.5021	143.0209	0
12/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3942.1200	3460.8600	3.9421	3.4609	0
12/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2038 On 06-November-25			Bond Future	146.3918	145.9001	146.3918	145.9001	0
12/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2511.8200	2020.1400	2.5118	2.0201	0
12/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2040 On 07-November-24			Bond Future	11.5495	11.6023	84.4357	84.1147	113,468
12/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4226.4700	4038.9000	4.2265	4.0389	640
12/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	969.0200	1102.4800	0.9690	1.1025	0
12/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6497.5000	6256.5700	6.4975	6.2566	0
12/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	450.4300	530.5300	0.4504	0.5305	640
12/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7639.8000	7379.7800	7.6398	7.3798	0
12/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	307.7100	368.7200	0.3077	0.3687	0
12/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7687.7400	7427.0200	7.6877	7.4270	0
12/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	302.8400	363.1500	0.3028	0.3632	0
12/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7735.7000	7474.2800	7.7357	7.4743	0
12/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	298.0500	357.6600	0.2981	0.3577	0
12/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9129.6000	8850.7500	9.1296	8.8508	0

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12/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	187.2000	229.3800	0.1872	0.2294	640
12/08/2024	2040 On 06-February-25			Bond Future	11.6473	11.7021	81.7118	81.3835	14
12/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1365.0500	1294.1300	1.3651	1.2941	780
12/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5398.1000	5655.4100	5.3981	5.6554	0
12/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3257.6100	3119.2200	3.2576	3.1192	0
12/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2941.9800	3131.8200	2.9420	3.1318	780
12/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5074.5500	4889.3500	5.0746	4.8894	0
12/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1854.6800	1997.7100	1.8547	1.9977	780
12/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8196.4300	7955.7100	8.1964	7.9557	0
12/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	910.0500	997.5600	0.9101	0.9976	0
12/08/2024	2040 On 08-May-25			Bond Future	11.7577	11.8147	83.4142	83.0788	3,900
12/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6921.5400	6711.9100	6.9215	6.7119	0
12/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2006.8400	2132.6200	2.0068	2.1326	0
12/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7392.9400	7175.7700	7.3929	7.1758	15,000
12/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1837.9600	1956.2000	1.8380	1.9562	0
12/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10150.5700	9897.3700	10.1506	9.8974	7,500
12/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1119.7200	1201.9300	1.1197	1.2019	0
12/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10439.2200	10182.9400	10.4392	10.1829	7,500
12/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1064.7300	1143.8600	1.0647	1.1439	0
12/08/2024	2040 On 07-August-25			Bond Future	11.8802	11.9394	80.6076	80.2649	0
12/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9685.8500	9452.4300	9.6859	9.4524	0
12/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2100.4900	2209.7300	2.1005	2.2097	0
12/08/2024	2040 On 06-November-25			Bond Future	12.0084	12.0701	82.2056	81.8558	0
12/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4554.4100	4403.5300	4.5544	4.4035	0
12/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5522.3400	5721.3000	5.5223	5.7213	0
12/08/2024	2044 On 07-November-24			Bond Future	11.6260	11.6735	80.5244	80.2286	78,970
12/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3581.6200	3434.5900	3.5816	3.4346	0
12/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1299.8700	1448.6900	1.2999	1.4487	13,875
12/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4648.1000	4471.5400	4.6481	4.4715	0
12/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	901.3500	1020.6400	0.9014	1.0206	9,540
12/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5784.6700	5582.3200	5.7847	5.5823	0
12/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	619.0400	712.5400	0.6190	0.7125	11,405
12/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7677.9000	7442.9700	7.6779	7.4430	0
12/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	333.6400	394.5600	0.3336	0.3946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7725.8100	7490.2000	7.7258	7.4902	0
12/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	328.4800	388.7200	0.3285	0.3887	0
12/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7773.7300	7537.4400	7.7737	7.5374	0
12/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	323.4000	382.9600	0.3234	0.3830	0
12/08/2024	2044 On 06-February-25			Bond Future	11.7193	11.7685	77.8430	77.5405	0
12/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4073.5000	3927.3100	4.0735	3.9273	449
12/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2374.9300	2531.1900	2.3749	2.5312	0
12/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6051.4000	5864.1600	6.0514	5.8642	449
12/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1474.4300	1589.6400	1.4744	1.5896	0
12/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8278.3800	8057.2400	8.2784	8.0572	0
12/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	894.5300	975.8400	0.8945	0.9758	0
12/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	11479.2400	11225.3300	11.4792	11.2253	0
12/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	448.6000	497.1400	0.4486	0.4971	449
12/08/2024	2044 On 08-May-25			Bond Future	11.8239	11.8750	79.4648	79.1557	0
12/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7174.9300	6982.7300	7.1749	6.9827	0
12/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2034.9200	2151.8800	2.0349	2.1519	0
12/08/2024	2044 On 07-August-25			Bond Future	11.9394	11.9925	76.7027	76.3868	0
12/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9768.6800	9554.5500	9.7687	9.5546	0
12/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2104.0000	2205.7100	2.1040	2.2057	0
12/08/2024	2044 On 06-November-25			Bond Future	12.0597	12.1149	78.2230	77.9005	0
12/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4647.6200	4510.5900	4.6476	4.5106	0
12/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5713.3300	5898.8100	5.7133	5.8988	0
12/08/2024	2046 On 07-November-24			Bond Future	119.3718	119.2860	119.3718	119.2860	18,131
12/08/2024	2046 On 06-February-25			Bond Future	121.9274	121.8393	121.9274	121.8393	0
12/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7917.3700	7829.2900	7.9174	7.8293	0
12/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2046 On 08-May-25			Bond Future	122.2560	122.1666	122.2560	122.1666	0
12/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	285.9900	196.5800	0.2860	0.1966	0
12/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2046 On 07-August-25			Bond Future	124.7859	124.6939	124.7859	124.6939	0
12/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6095.8500	6003.9100	6.0959	6.0039	0
12/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2046 On 06-November-25			Bond Future	125.0160	124.9236	125.0160	124.9236	0
12/08/2024	2046 On 06-November-25	125.41	Call	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
12/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	394.0400	486.3800	0.3940	0.4864	0
12/08/2024	2050 On 07-November-24			Bond Future	120.8800	120.8853	120.8800	120.8853	15,424
12/08/2024	2050 On 06-February-25			Bond Future	121.1156	121.1212	121.1156	121.1212	0
12/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5515.6100	5521.2100	5.5156	5.5212	0
12/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2050 On 08-May-25			Bond Future	123.6703	123.6753	123.6703	123.6753	0
12/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2510.3000	2515.2800	2.5103	2.5153	0
12/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2050 On 07-August-25			Bond Future	123.8292	123.8355	123.8292	123.8355	0
12/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3939.1900	3945.4500	3.9392	3.9455	0
12/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	2050 On 06-November-25			Bond Future	126.3221	126.3280	126.3221	126.3280	0
12/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1902.0500	1907.9500	1.9021	1.9080	0
12/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
12/08/2024	AL37 On 07-November-24			Index Future	1035.8070	1034.2500	1035.8070	1,034.2500	0
12/08/2024	AL37 On 06-February-25			Index Future	1057.7480	1056.1390	1057.7480	1,056.1390	0
12/08/2024	AL37 On 08-May-25			Index Future	1079.8370	1078.1780	1079.8370	1,078.1780	0
12/08/2024	AL37 On 07-August-25			Index Future	1101.9770	1100.2660	1101.9770	1,100.2660	0
12/08/2024	AL37 On 06-November-25			Index Future	1123.9850	1122.2200	1123.9850	1,122.2200	0
12/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
12/08/2024	AL7T On 07-November-24			Index Future	1225.9070	1222.9300	1225.9070	1,222.9300	0
12/08/2024	AL7T On 06-February-25			Index Future	1251.8740	1248.8130	1251.8740	1,248.8130	0
12/08/2024	AL7T On 08-May-25			Index Future	1278.0170	1274.8710	1278.0170	1,274.8710	0
12/08/2024	AL7T On 07-August-25			Index Future	1304.2200	1300.9890	1304.2200	1,300.9890	0
12/08/2024	AL7T On 06-November-25			Index Future	1330.2680	1326.9490	1330.2680	1,326.9490	0
12/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
12/08/2024	ALBI On 07-November-24			Index Future	1059.4770	1056.9100	1059.4770	1,056.9100	122

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	ALBI On 06-February-25			Index Future	1081.9190	1079.2790	1081.9190	1,079.2790	0
12/08/2024	ALBI On 08-May-25			Index Future	1104.5130	1101.8000	1104.5130	1,101.8000	0
12/08/2024	ALBI On 07-August-25			Index Future	1127.1590	1124.3720	1127.1590	1,124.3720	0
12/08/2024	ALBI On 06-November-25			Index Future	1149.6700	1146.8080	1149.6700	1,146.8080	0
12/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/08/2024	C303 On 28-February-33			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
12/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	ES33 On 07-November-24			Bond Future	11.6660	11.7090	78.5751	78.3783	0
12/08/2024	ES33 On 06-February-25			Bond Future	11.7970	11.8420	80.2570	80.0556	0
12/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6525.4400	6324.0200	6.5254	6.3240	0
12/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES33 On 08-May-25			Bond Future	11.9360	11.9831	78.1470	77.9410	0
12/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3375.0300	3169.0400	3.3750	3.1690	0
12/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES33 On 07-August-25			Bond Future	12.0893	12.1387	79.7617	79.5511	0
12/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5957.1300	5746.5100	5.9571	5.7465	0
12/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES33 On 06-November-25			Bond Future	12.2689	12.3208	77.5649	77.3496	0
12/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1085.3700	1300.6200	1.0854	1.3006	0
12/08/2024	ES42 On 07-November-24			Bond Future	12.0529	12.1007	74.7557	74.4830	0
12/08/2024	ES42 On 06-February-25			Bond Future	12.1623	12.2119	76.3550	76.0761	0
12/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7961.4800	7682.5800	7.9615	7.6826	0
12/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES42 On 08-May-25			Bond Future	12.2820	12.3337	73.6967	73.4115	0
12/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5065.7800	4780.6000	5.0658	4.7806	0
12/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES42 On 07-August-25			Bond Future	12.4089	12.4626	75.2170	74.9256	0
12/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6944.8600	6653.4600	6.9449	6.6535	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES42 On 06-November-25			Bond Future	12.5520	12.6079	72.4603	72.1627	0
12/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	873.5600	1171.1700	0.8736	1.1712	0
12/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
12/08/2024	GOVI On 07-November-24			GOVI	1043.5450	1041.0520	1043.5450	1,041.0520	700
12/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	947650.0000	922720.0000	94.7650	92.2720	0
12/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	947550.0000	922620.0000	94.7550	92.2620	0
12/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	947450.0000	922520.0000	94.7450	92.2520	0
12/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GOVI On 06-February-25			GOVI	1065.6490	1063.0850	1065.6490	1,063.0850	0
12/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	936490.0000	910850.0000	93.6490	91.0850	0
12/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GOVI On 08-May-25			GOVI	1087.9030	1085.2680	1087.9030	1,085.2680	0
12/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	659030.0000	632680.0000	65.9030	63.2680	0
12/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GOVI On 07-August-25			GOVI	1110.2090	1107.5020	1110.2090	1,107.5020	0
12/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	992090.0000	965020.0000	99.2090	96.5020	0
12/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GOVI On 06-November-25			GOVI	1132.3810	1129.6010	1132.3810	1,129.6010	0
12/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	203810.0000	176010.0000	20.3810	17.6010	0
12/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
12/08/2024	IGOV On 07-November-24			Index Future	368.7290	368.3290	368.7290	368.3290	594
12/08/2024	IGOV On 06-February-25			Index Future	376.6280	376.2120	376.6280	376.2120	0
12/08/2024	IGOV On 08-May-25			Index Future	384.5800	384.1480	384.5800	384.1480	0
12/08/2024	IGOV On 07-August-25			Index Future	392.5490	392.1030	392.5490	392.1030	0
12/08/2024	IGOV On 06-November-25			Index Future	400.4720	400.0090	400.4720	400.0090	0
12/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
12/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
12/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
12/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
12/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
12/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
12/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/08/2024	R035 On 07-November-24			Bond Future	10.8950	10.9375	89.4390	89.2024	123,884
12/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7010.1900	6822.2800	7.0102	6.8223	0
12/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	274.6900	323.4000	0.2747	0.3234	0
12/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7055.5800	6867.1000	7.0556	6.8671	0
12/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	270.1200	318.2600	0.2701	0.3183	0
12/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7101.0900	6912.0400	7.1011	6.9120	0
12/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	265.7100	313.2800	0.2657	0.3133	0
12/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7146.5400	6956.9200	7.1465	6.9569	1,000
12/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	261.2900	308.2900	0.2613	0.3083	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11834.7500	11607.9400	11.8348	11.6079	0
12/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	33.3100	43.1200	0.0333	0.0431	1,000
12/08/2024	R035 On 06-February-25			Bond Future	10.9904	11.0348	91.3324	91.0904	0
12/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7984.0400	7802.6100	7.9840	7.8026	0
12/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	672.7100	733.3600	0.6727	0.7334	0
12/08/2024	R035 On 08-May-25			Bond Future	11.0893	11.1355	88.7231	88.4756	0
12/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4545.7000	4421.8300	4.5457	4.4218	400
12/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2589.9700	2713.6000	2.5900	2.7136	0
12/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5635.7500	5494.2700	5.6358	5.4943	0
12/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2039.7800	2145.8000	2.0398	2.1458	0
12/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9091.6700	8909.1500	9.0917	8.9092	0
12/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1014.5600	1079.5400	1.0146	1.0795	400
12/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11610.7000	11405.6300	11.6107	11.4056	0
12/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	565.3900	607.8200	0.5654	0.6078	400
12/08/2024	R035 On 07-August-25			Bond Future	11.2005	11.2489	90.5373	90.2843	0
12/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8950.9000	8780.4100	8.9509	8.7804	0
12/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1785.3500	1867.8400	1.7854	1.8678	0
12/08/2024	R035 On 06-November-25			Bond Future	11.3330	11.3836	87.8265	87.5681	0
12/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4097.0800	3988.3700	4.0971	3.9884	0
12/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4781.5200	4931.2900	4.7815	4.9313	0
12/08/2024	R053 On 07-November-24			Bond Future	11.5393	11.5868	102.0560	101.6600	3,638
12/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10047.8700	9738.9200	10.0479	9.7389	0
12/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	494.0900	581.1400	0.4941	0.5811	0
12/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10110.1800	9800.3100	10.1102	9.8003	0
12/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	486.7500	572.8800	0.4868	0.5729	0
12/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10172.5200	9861.7300	10.1725	9.8617	0
12/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	479.5300	564.7400	0.4795	0.5647	0
12/08/2024	R053 On 06-February-25			Bond Future	11.6289	11.6782	104.2157	103.8109	0
12/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11082.8100	10789.2800	11.0828	10.7893	0
12/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1247.4100	1358.7200	1.2474	1.3587	0
12/08/2024	R053 On 08-May-25			Bond Future	11.7251	11.7763	100.5181	100.1043	0
12/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9670.3500	9412.1000	9.6704	9.4121	0
12/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2719.5200	2875.0300	2.7195	2.8750	0
12/08/2024	R053 On 07-August-25			Bond Future	11.8289	11.8821	102.5712	102.1485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12397.2800	12109.5700	12.3973	12.1096	0
12/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2660.1700	2795.1700	2.6602	2.7952	0
12/08/2024	R053 On 06-November-25			Bond Future	11.9455	12.0008	98.7405	98.3089	0
12/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5938.8500	5755.1700	5.9389	5.7552	0
12/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	7412.6200	7660.5100	7.4126	7.6605	0
12/08/2024	R186 On 07-November-24			Bond Future	8.2463	8.2684	108.3911	108.3480	129,459
12/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1810.6200	1781.1900	1.8106	1.7812	0
12/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	103.5300	117.2200	0.1035	0.1172	0
12/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1827.1800	1797.5300	1.8272	1.7975	0
12/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	100.9800	114.4500	0.1010	0.1145	0
12/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1843.7700	1813.9000	1.8438	1.8139	0
12/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	98.4700	111.7200	0.0985	0.1117	0
12/08/2024	R186 On 06-February-25			Bond Future	8.1977	8.2233	105.3713	105.3268	0
12/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1715.5500	1688.8000	1.7156	1.6888	0
12/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	283.3200	301.0800	0.2833	0.3011	0
12/08/2024	R186 On 08-May-25			Bond Future	8.1588	8.1891	107.5681	107.5222	0
12/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1041.0400	1019.4700	1.0410	1.0195	0
12/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	571.0200	595.3500	0.5710	0.5954	0
12/08/2024	R186 On 07-August-25			Bond Future	8.1345	8.1712	104.4547	104.4073	0
12/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1631.5600	1598.2200	1.6316	1.5982	1,983
12/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	244.1200	258.0900	0.2441	0.2581	0
12/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2103.7900	2065.7100	2.1038	2.0657	0
12/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	136.2800	145.5100	0.1363	0.1455	0
12/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2739.8100	2697.4500	2.7398	2.6975	0
12/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	59.9500	64.9000	0.0600	0.0649	1,983
12/08/2024	R186 On 06-November-25			Bond Future	8.1507	8.1967	106.5289	106.4802	0
12/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	636.3400	615.2300	0.6363	0.6152	0
12/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	658.3100	685.9600	0.6583	0.6860	0
12/08/2024	R202 On 07-November-24			Bond Future	269.5515	269.5636	269.5515	269.5636	1,076
12/08/2024	R202 On 06-February-25			Bond Future	270.1196	270.1317	270.1196	270.1317	0
12/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3329.6300	3341.7300	3.3296	3.3417	0
12/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R202 On 08-May-25			Bond Future	275.8176	275.8287	275.8176	275.8287	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3507.6100	3518.7400	3.5076	3.5187	0
12/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R202 On 07-August-25			Bond Future	276.2164	276.2299	276.2164	276.2299	0
12/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4616.3600	4629.8500	4.6164	4.6299	0
12/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R202 On 06-November-25			Bond Future	281.7784	281.7908	281.7784	281.7908	0
12/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6138.3600	6150.7900	6.1384	6.1508	0
12/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R209 On 07-November-24			Bond Future	11.0290	11.0713	70.1603	69.9491	15,780
12/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5875.1800	5712.8700	5.8752	5.7129	0
12/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	291.5300	340.4000	0.2915	0.3404	0
12/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5915.0400	5752.1700	5.9150	5.7522	0
12/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	286.7600	335.0700	0.2868	0.3351	0
12/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5954.9200	5791.4900	5.9549	5.7915	0
12/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	282.0600	329.8100	0.2821	0.3298	0
12/08/2024	R209 On 06-February-25			Bond Future	11.1146	11.1585	71.6451	71.4292	0
12/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6806.2400	6648.2200	6.8062	6.6482	0
12/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	669.0500	727.0000	0.6691	0.7270	0
12/08/2024	R209 On 08-May-25			Bond Future	11.2082	11.2538	69.9831	69.7624	0
12/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5062.1100	4936.0700	5.0621	4.9361	0
12/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1858.7800	1953.4900	1.8588	1.9535	0
12/08/2024	R209 On 07-August-25			Bond Future	11.3111	11.3585	71.4137	71.1881	0
12/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7828.3900	7678.4300	7.8284	7.6784	0
12/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1692.9700	1768.6200	1.6930	1.7686	0
12/08/2024	R209 On 06-November-25			Bond Future	11.4291	11.4785	69.6789	69.4485	0
12/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3679.6400	3583.3500	3.6796	3.5834	0
12/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4429.9300	4564.0800	4.4299	4.5641	0
12/08/2024	R210 On 07-November-24			Bond Future	241.4969	240.7696	241.4969	240.7696	1,486
12/08/2024	R210 On 06-February-25			Bond Future	246.6672	245.9233	246.6672	245.9233	0
12/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7057.2000	6313.2900	7.0572	6.3133	0
12/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R210 On 08-May-25			Bond Future	248.4705	247.7113	248.4705	247.7113	0
12/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	440.5400	0.0000	0.4405	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
12/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	318.7300	0.0000	0.3187	0
12/08/2024	R210 On 07-August-25			Bond Future	253.6133	252.8373	253.6133	252.8373	0
12/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5173.3100	4397.2900	5.1733	4.3973	0
12/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R210 On 06-November-25			Bond Future	255.2624	254.4726	255.2624	254.4726	0
12/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3122.4100	2332.6400	3.1224	2.3326	0
12/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/08/2024	R213 On 07-November-24			Bond Future	9.8334	9.8707	88.3185	88.1607	75,069
12/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5724.4400	5592.2200	5.7244	5.5922	0
12/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	133.1100	158.7100	0.1331	0.1587	0
12/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5760.9200	5628.3600	5.7609	5.6284	0
12/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	130.6300	155.8900	0.1306	0.1559	0
12/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5797.3700	5664.4500	5.7974	5.6645	0
12/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	128.1500	153.0500	0.1282	0.1531	0
12/08/2024	R213 On 06-February-25			Bond Future	9.9033	9.9427	90.1883	90.0267	0
12/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6106.4300	5982.6700	6.1064	5.9827	0
12/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	414.7700	452.5400	0.4148	0.4525	0
12/08/2024	R213 On 08-May-25			Bond Future	9.9784	10.0200	88.5091	88.3438	0
12/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3700.3200	3611.9800	3.7003	3.6120	0
12/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1580.9900	1657.9500	1.5810	1.6580	0
12/08/2024	R213 On 07-August-25			Bond Future	10.0684	10.1126	90.3198	90.1507	0
12/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6872.2700	6752.9200	6.8723	6.7529	0
12/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1019.5400	1069.2900	1.0195	1.0693	0
12/08/2024	R213 On 06-November-25			Bond Future	10.1876	10.2344	88.5593	88.3864	0
12/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2705.6700	2634.9000	2.7057	2.6349	0
12/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3216.0200	3318.1500	3.2160	3.3182	0
12/08/2024	R214 On 07-November-24			Bond Future	11.4119	11.4593	65.2993	65.0509	20,274
12/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6122.9400	5929.1200	6.1229	5.9291	0
12/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	305.7800	360.3600	0.3058	0.3604	0
12/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6163.5200	5969.0700	6.1635	5.9691	0
12/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	300.8900	354.8400	0.3009	0.3548	0
12/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6204.1900	6009.1300	6.2042	6.0091	0
12/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	296.1300	349.4700	0.2961	0.3495	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	R214 On 06-February-25			Bond Future	11.5010	11.5500	66.6816	66.4277	0
12/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3308.9600	3188.2900	3.3090	3.1883	554
12/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2034.8700	2168.1900	2.0349	2.1682	0
12/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4972.0300	4816.0200	4.9720	4.8160	554
12/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1253.3900	1351.3700	1.2534	1.3514	0
12/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6638.2500	6455.8900	6.6383	6.4559	0
12/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	797.2300	868.8600	0.7972	0.8689	0
12/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10063.7200	9845.3400	10.0637	9.8453	0
12/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	311.3800	346.9900	0.3114	0.3470	554
12/08/2024	R214 On 08-May-25			Bond Future	11.5915	11.6423	64.7662	64.5066	0
12/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5730.6600	5572.4200	5.7307	5.5724	0
12/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1778.7600	1880.1100	1.7788	1.8801	0
12/08/2024	R214 On 07-August-25			Bond Future	11.6909	11.7435	66.0905	65.8253	0
12/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7909.5100	7734.2200	7.9095	7.7342	0
12/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1906.0100	1995.9200	1.9060	1.9959	0
12/08/2024	R214 On 06-November-25			Bond Future	11.8053	11.8598	64.1008	63.8300	0
12/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3896.6900	3780.7800	3.8967	3.7808	0
12/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4728.1800	4883.0700	4.7282	4.8831	0
12/08/2024	R248 On 07-November-24			Bond Future	11.5291	11.5714	79.3996	79.1262	250,820
12/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7779.7900	7564.8100	7.7798	7.5648	0
12/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	337.5600	396.0300	0.3376	0.3960	0
12/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7828.9400	7613.3100	7.8289	7.6133	0
12/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	332.2800	390.1000	0.3323	0.3901	0
12/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7878.0200	7661.7400	7.8780	7.6617	0
12/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	327.0100	384.1800	0.3270	0.3842	0
12/08/2024	R248 On 06-February-25			Bond Future	11.6205	11.6643	81.0805	80.8008	10,000
12/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7625.7200	7437.0300	7.6257	7.4370	0
12/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1161.6400	1252.6200	1.1616	1.2526	0
12/08/2024	R248 On 08-May-25			Bond Future	11.7130	11.7585	78.3207	78.0349	0
12/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7390.5300	7215.9800	7.3905	7.2160	0
12/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2126.3900	2237.6200	2.1264	2.2376	0
12/08/2024	R248 On 07-August-25			Bond Future	11.8145	11.8616	79.9218	79.6297	0
12/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9924.8900	9726.8700	9.9249	9.7269	0
12/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2037.0900	2131.1400	2.0371	2.1311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2024	R248 On 06-November-25			Bond Future	11.9305	11.9795	77.0628	76.7645	0
12/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4679.8200	4555.5800	4.6798	4.5556	0
12/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5859.2800	6033.3200	5.8593	6.0333	0
12/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0