



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT For September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	2025 On 07-November-24			Bond Future	185.2396	185.2870	185.2396	185.2870	9,240
11/09/2024	2029 On 07-November-24			Bond Future	134.5840	134.5607	134.5840	134.5607	9,984
11/09/2024	2029 On 06-February-25			Bond Future	137.4012	137.3756	137.4012	137.3756	0
11/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5001.1600	4975.5500	5.0012	4.9756	0
11/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2029 On 08-May-25			Bond Future	138.7422	138.7135	138.7422	138.7135	0
11/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	892.1500	863.4800	0.8922	0.8635	0
11/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2029 On 07-August-25			Bond Future	141.4621	141.4306	141.4621	141.4306	0
11/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4052.0600	4020.5600	4.0521	4.0206	0
11/09/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2029 On 06-November-25			Bond Future	142.7482	142.7141	142.7482	142.7141	0
11/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2958.1900	2924.0500	2.9582	2.9241	0
11/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2030 On 07-November-24			Bond Future	8.9842	9.0162	98.2103	98.0825	184,043
11/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4773.8100	4651.6000	4.7738	4.6516	600
11/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	28.9600	34.5100	0.0290	0.0345	0
11/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6602.3200	6475.8800	6.6023	6.4759	600
11/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	5.5300	6.8500	0.0055	0.0069	0
11/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6711.4100	6584.8600	6.7114	6.5849	0
11/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	4.9900	6.2000	0.0050	0.0062	0
11/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6747.7500	6621.1700	6.7478	6.6212	0
11/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	4.8200	6.0000	0.0048	0.0060	0
11/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6784.0700	6657.4500	6.7841	6.6575	0
11/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	4.6600	5.8000	0.0047	0.0058	0
11/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10854.8400	10727.0800	10.8548	10.7271	0
11/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	600
11/09/2024	2030 On 06-February-25			Bond Future	9.0179	9.0522	96.2322	96.1005	0
11/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	804.3000	762.4200	0.8043	0.7624	800
11/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2112.0300	2201.8400	2.1120	2.2018	0
11/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1726.4100	1655.9800	1.7264	1.6560	800
11/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1106.7400	1168.0000	1.1067	1.1680	0
11/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3063.6200	2967.9000	3.0636	2.9679	0
11/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	526.2000	562.1700	0.5262	0.5622	800
11/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6235.7600	6114.0400	6.2358	6.1140	0
11/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	109.6300	119.6000	0.1096	0.1196	0
11/09/2024	2030 On 08-May-25			Bond Future	9.0840	9.1210	98.1466	98.0105	0
11/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1060.4400	1014.0800	1.0604	1.0141	800
11/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2559.6200	2649.3300	2.5596	2.6493	0
11/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1947.6100	1878.5500	1.9476	1.8786	800
11/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1595.3700	1662.3800	1.5954	1.6624	0
11/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3793.8700	3696.0000	3.7939	3.6960	0
11/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	744.8600	783.0600	0.7449	0.7831	0
11/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3959.9500	3860.2300	3.9600	3.8602	0
11/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	699.2700	735.6200	0.6993	0.7356	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4878.5100	4770.1200	4.8785	4.7701	1,640
11/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	498.9100	526.5900	0.4989	0.5266	0
11/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6019.2200	5902.8900	6.0192	5.9029	2,280
11/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	332.4400	352.1800	0.3324	0.3522	0
11/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9630.4400	9499.2000	9.6304	9.4992	0
11/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	61.1100	65.9400	0.0611	0.0659	1,640
11/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10941.1700	10807.6300	10.9412	10.8076	0
11/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	28.6900	31.2200	0.0287	0.0312	2,280
11/09/2024	2030 On 07-August-25			Bond Future	9.1725	9.2125	96.0358	95.8955	0
11/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5153.3300	5045.2400	5.1533	5.0452	1,054
11/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	701.8200	734.0200	0.7018	0.7340	0
11/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6923.1500	6803.6200	6.9232	6.8036	0
11/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	417.9300	438.6900	0.4179	0.4387	0
11/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9808.9500	9676.5800	9.8090	9.6766	0
11/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	128.9000	136.8200	0.1289	0.1368	1,054
11/09/2024	2030 On 06-November-25			Bond Future	9.2682	9.3115	97.8690	97.7247	0
11/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2747.2000	2667.6700	2.7472	2.6677	0
11/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1845.2900	1910.0900	1.8453	1.9101	0
11/09/2024	2032 On 07-November-24			Bond Future	9.7344	9.7621	93.2678	93.1317	102,666
11/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1157.1800	1097.8900	1.1572	1.0979	50
11/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1080.6000	1157.4300	1.0806	1.1574	0
11/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1476.4500	1407.0700	1.4765	1.4071	0
11/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	860.8300	927.5700	0.8608	0.9276	0
11/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1601.4000	1528.4700	1.6014	1.5285	100
11/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	790.7600	853.9500	0.7908	0.8540	0
11/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4296.7500	4179.9000	4.2968	4.1799	0
11/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	157.3400	176.6100	0.1573	0.1766	200
11/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6511.3300	6381.9500	6.5113	6.3820	600
11/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	43.7600	50.5000	0.0438	0.0505	0
11/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8081.1000	7948.0600	8.0811	7.9481	0
11/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	17.4800	20.5600	0.0175	0.0206	0
11/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8124.4500	7991.3400	8.1245	7.9913	0
11/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	17.0400	20.0500	0.0170	0.0201	0
11/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8167.7900	8034.6100	8.1678	8.0346	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	16.6300	19.5700	0.0166	0.0196	0
11/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8686.2500	8552.3800	8.6863	8.5524	600
11/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	12.2700	14.5200	0.0123	0.0145	0
11/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8815.4000	8681.3900	8.8154	8.6814	1,615
11/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	11.3700	13.4800	0.0114	0.0135	0
11/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14236.7800	14100.6800	14.2368	14.1007	0
11/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0400	0.0600	0.0000	0.0001	600
11/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15842.3600	15706.2500	15.8424	15.7063	0
11/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,615
11/09/2024	2032 On 06-February-25			Bond Future	9.7997	9.8289	95.1973	95.0571	0
11/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	982.3100	940.0100	0.9823	0.9400	800
11/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2825.3800	2923.2600	2.8254	2.9233	0
11/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2117.8200	2046.3000	2.1178	2.0463	800
11/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1543.2000	1611.8600	1.5432	1.6119	0
11/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4385.5600	4280.3000	4.3856	4.2803	0
11/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	602.6300	637.5500	0.6026	0.6376	800
11/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8766.9400	8635.8600	8.7669	8.6359	0
11/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	117.4800	126.5800	0.1175	0.1266	0
11/09/2024	2032 On 08-May-25			Bond Future	9.8844	9.9155	92.9284	92.7836	0
11/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1318.1600	1271.1300	1.3182	1.2711	800
11/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3513.3600	3611.0800	3.5134	3.6111	0
11/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2406.0100	2335.7500	2.4060	2.3358	800
11/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2240.2600	2314.7500	2.2403	2.3148	0
11/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5475.1000	5366.9500	5.4751	5.3670	0
11/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	851.5200	888.1200	0.8515	0.8881	0
11/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5686.4000	5576.5300	5.6864	5.5765	0
11/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	801.5700	836.4500	0.8016	0.8365	800
11/09/2024	2032 On 07-August-25			Bond Future	9.9857	10.0187	94.7256	94.5765	0
11/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9192.1800	9066.1900	9.1922	9.0662	0
11/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	597.9300	621.0600	0.5979	0.6211	0
11/09/2024	2032 On 06-November-25			Bond Future	10.1018	10.1369	92.3737	92.2204	0
11/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3968.1300	3882.8300	3.9681	3.8828	0
11/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2590.3700	2658.3700	2.5904	2.6584	0
11/09/2024	2033 On 07-November-24			Bond Future	128.2247	128.3010	128.2247	128.3010	6,936

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2033 On 06-February-25			Bond Future	130.9088	130.9850	130.9088	130.9850	0
11/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5968.8400	6044.9600	5.9688	6.0450	0
11/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2033 On 08-May-25			Bond Future	132.0195	132.0948	132.0195	132.0948	0
11/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1399.4900	1474.8100	1.3995	1.4748	0
11/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2033 On 07-August-25			Bond Future	134.6078	134.6824	134.6078	134.6824	0
11/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5957.8100	6032.4200	5.9578	6.0324	0
11/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2033 On 06-November-25			Bond Future	135.6585	135.7327	135.6585	135.7327	0
11/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2518.5300	2592.7300	2.5185	2.5927	0
11/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2037 On 07-November-24			Bond Future	10.8172	10.8659	86.8671	86.5785	203,135
11/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9589.5400	9305.4800	9.5895	9.3055	0
11/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	15.7400	20.2300	0.0157	0.0202	0
11/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9639.1500	9354.9800	9.6392	9.3550	0
11/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	15.3000	19.6800	0.0153	0.0197	0
11/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9688.7200	9404.4400	9.6887	9.4044	0
11/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	14.8600	19.1300	0.0149	0.0191	0
11/09/2024	2037 On 06-February-25			Bond Future	10.9019	10.9526	84.4036	84.1080	0
11/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10137.9100	9864.3800	10.1379	9.8644	0
11/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	194.9800	217.1000	0.1950	0.2171	0
11/09/2024	2037 On 08-May-25			Bond Future	11.0066	11.0595	86.0821	85.7790	3,975
11/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7669.4800	7430.7500	7.6695	7.4308	0
11/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	939.1700	1003.5700	0.9392	1.0036	0
11/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8946.6600	8694.3800	8.9467	8.6944	15,000
11/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	707.8600	758.7100	0.7079	0.7587	0
11/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12145.6100	11868.4800	12.1456	11.8685	7,500
11/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	316.1500	342.1500	0.3162	0.3422	0
11/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12355.9100	12077.4200	12.3559	12.0774	7,500
11/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	295.8900	320.5300	0.2959	0.3205	0
11/09/2024	2037 On 07-August-25			Bond Future	11.1261	11.1814	83.4865	83.1761	0
11/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2198.0300	2088.0700	2.1980	2.0881	2,341
11/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5527.6800	5728.1500	5.5277	5.7282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2399.7400	2282.8700	2.3997	2.2829	200
11/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5197.1200	5390.6800	5.1971	5.3907	0
11/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4620.0500	4444.1500	4.6201	4.4442	0
11/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2989.5400	3124.0700	2.9895	3.1241	2,541
11/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7324.2600	7102.4100	7.3243	7.1024	0
11/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1731.6700	1820.2500	1.7317	1.8203	2,541
11/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10653.4500	10396.3800	10.6535	10.3964	0
11/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	939.4500	992.8100	0.9395	0.9928	0
11/09/2024	2037 On 06-November-25			Bond Future	11.2475	11.3053	85.0786	84.7610	0
11/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5423.7900	5239.7500	5.4238	5.2398	0
11/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3351.9200	3485.4200	3.3519	3.4854	0
11/09/2024	2038 On 07-November-24			Bond Future	141.4912	141.3667	141.4912	141.3667	3,218
11/09/2024	2038 On 06-February-25			Bond Future	142.3400	142.2108	142.3400	142.2108	0
11/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	7109.9600	6980.7600	7.1100	6.9808	0
11/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2038 On 08-May-25			Bond Future	145.2079	145.0735	145.2079	145.0735	0
11/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5527.8500	5393.5200	5.5279	5.3935	0
11/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2038 On 07-August-25			Bond Future	145.8968	145.7572	145.8968	145.7572	0
11/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6336.8100	6197.2400	6.3368	6.1972	0
11/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2038 On 06-November-25			Bond Future	148.7214	148.5772	148.7214	148.5772	0
11/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4841.4000	4697.1700	4.8414	4.6972	0
11/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2040 On 07-November-24			Bond Future	11.0433	11.0715	87.6157	87.4339	113,311
11/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6558.9700	6393.9400	6.5590	6.3939	640
11/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	121.4700	138.3200	0.1215	0.1383	0
11/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9257.5900	9081.0400	9.2576	9.0810	0
11/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	30.4700	35.8000	0.0305	0.0358	640
11/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10527.6000	10348.7000	10.5276	10.3487	0
11/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	15.4600	18.4400	0.0155	0.0184	0
11/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10579.9900	10401.0100	10.5800	10.4010	0
11/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	15.0400	17.9400	0.0150	0.0179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10632.3100	10453.2600	10.6323	10.4533	0
11/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	14.6100	17.4400	0.0146	0.0174	0
11/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12127.9600	11947.2900	12.1280	11.9473	0
11/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	5.5100	6.7200	0.0055	0.0067	640
11/09/2024	2040 On 06-February-25			Bond Future	11.1290	11.1584	84.9172	84.7304	14
11/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2025.1700	1948.4600	2.0252	1.9485	780
11/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2852.8000	2962.9100	2.8528	2.9629	0
11/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4709.5500	4583.4500	4.7096	4.5835	0
11/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1188.5000	1249.2200	1.1885	1.2492	780
11/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7040.6600	6890.3200	7.0407	6.8903	0
11/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	615.3700	651.8500	0.6154	0.6519	780
11/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10716.8300	10545.8700	10.7168	10.5459	0
11/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	225.0300	240.8900	0.2250	0.2409	0
11/09/2024	2040 On 08-May-25			Bond Future	11.2331	11.2638	86.6056	86.4135	3,900
11/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8988.4800	8834.1600	8.9885	8.8342	0
11/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	882.3700	920.1600	0.8824	0.9202	0
11/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9535.7100	9378.0700	9.5357	9.3781	15,000
11/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	789.3200	823.7900	0.7893	0.8238	0
11/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12620.7300	12448.2400	12.6207	12.4482	7,500
11/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	398.4700	418.0900	0.3985	0.4181	0
11/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12930.3100	12756.4700	12.9303	12.7565	7,500
11/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	364.4100	382.6800	0.3644	0.3827	0
11/09/2024	2040 On 07-August-25			Bond Future	11.3506	11.3828	83.7694	83.5721	0
11/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11782.2400	11620.0500	11.7822	11.6201	0
11/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1035.1100	1070.1700	1.0351	1.0702	0
11/09/2024	2040 On 06-November-25			Bond Future	11.4694	11.5030	85.3663	85.1641	0
11/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5866.3300	5750.9500	5.8663	5.7510	0
11/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3673.6000	3760.3700	3.6736	3.7604	0
11/09/2024	2044 On 07-November-24			Bond Future	11.0956	11.1287	83.9573	83.7359	90,925
11/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5905.9200	5712.0800	5.9059	5.7121	0
11/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	191.2500	218.8500	0.1913	0.2189	13,875
11/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7278.3400	7073.0500	7.2783	7.0731	0
11/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	98.6700	114.8200	0.0987	0.1148	9,540
11/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8648.6300	8436.3600	8.6486	8.4364	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	50.0800	59.2500	0.0501	0.0593	11,405
11/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10793.8600	10575.9800	10.7939	10.5760	0
11/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	16.6800	20.2400	0.0167	0.0202	0
11/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10846.4800	10628.5200	10.8465	10.6285	0
11/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	16.2300	19.7100	0.0162	0.0197	0
11/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10899.0400	10681.0000	10.8990	10.6810	0
11/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	15.7900	19.1900	0.0158	0.0192	0
11/09/2024	2044 On 06-February-25			Bond Future	11.1763	11.2108	81.3084	81.0812	0
11/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6052.9800	5882.1900	6.0530	5.8822	449
11/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	888.9800	945.3600	0.8890	0.9454	0
11/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8502.0100	8307.9700	8.5020	8.3080	449
11/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	459.6100	492.7400	0.4596	0.4927	0
11/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11081.5200	10872.9700	11.0815	10.8730	0
11/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	232.2400	250.8600	0.2322	0.2509	0
11/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14564.5700	14344.0700	14.5646	14.3441	0
11/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	68.5000	75.1700	0.0685	0.0752	449
11/09/2024	2044 On 08-May-25			Bond Future	11.2735	11.3094	82.9250	82.6919	0
11/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2222.9100	2136.1300	2.2229	2.1361	2,490
11/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4578.8100	4725.1700	4.5788	4.7252	0
11/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4759.6800	4621.0100	4.7597	4.6210	0
11/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2366.2400	2460.7100	2.3662	2.4607	2,490
11/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8012.4000	7834.5700	8.0124	7.8346	0
11/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1181.3800	1236.6900	1.1814	1.2367	2,490
11/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9479.6700	9289.9900	9.4797	9.2900	0
11/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	879.4500	922.9100	0.8795	0.9229	0
11/09/2024	2044 On 07-August-25			Bond Future	11.3828	11.4202	80.1428	79.9038	0
11/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12123.4600	11924.8700	12.1235	11.9249	0
11/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1018.6400	1059.0700	1.0186	1.0591	0
11/09/2024	2044 On 06-November-25			Bond Future	11.4926	11.5315	81.6705	81.4257	0
11/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6145.8300	6003.9100	6.1458	6.0039	0
11/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3764.1300	3866.9600	3.7641	3.8670	0
11/09/2024	2046 On 07-November-24			Bond Future	122.7842	122.4361	122.7842	122.4361	17,306
11/09/2024	2046 On 06-February-25			Bond Future	125.3543	124.9972	125.3543	124.9972	0
11/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	11344.3000	10987.2300	11.3443	10.9872	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2046 On 08-May-25			Bond Future	125.6359	125.2693	125.6359	125.2693	0
11/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3665.8900	3299.3000	3.6659	3.2993	0
11/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2046 On 07-August-25			Bond Future	128.0978	127.7219	128.0978	127.7219	0
11/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	9407.7900	9031.8800	9.4078	9.0319	0
11/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2046 On 06-November-25			Bond Future	128.2924	127.9073	128.2924	127.9073	0
11/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2882.4400	2497.3400	2.8824	2.4973	0
11/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2050 On 07-November-24			Bond Future	124.3327	124.4652	124.3327	124.4652	15,376
11/09/2024	2050 On 06-February-25			Bond Future	124.5809	124.7145	124.5809	124.7145	582
11/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8980.8800	9114.5100	8.9809	9.1145	0
11/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2050 On 08-May-25			Bond Future	127.0909	127.2250	127.0909	127.2250	0
11/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5930.9300	6064.9700	5.9309	6.0650	0
11/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2050 On 07-August-25			Bond Future	127.1777	127.3123	127.1777	127.3123	0
11/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7287.6700	7422.3300	7.2877	7.4223	0
11/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	2050 On 06-November-25			Bond Future	129.6396	129.7750	129.6396	129.7750	0
11/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5219.6200	5354.9900	5.2196	5.3550	0
11/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	AL37 On 07-November-24			Index Future	1053.4050	1051.8880	1053.4050	1,051.8880	0
11/09/2024	AL37 On 06-February-25			Index Future	1075.2000	1073.6480	1075.2000	1,073.6480	0
11/09/2024	AL37 On 08-May-25			Index Future	1096.6260	1095.0360	1096.6260	1,095.0360	0
11/09/2024	AL37 On 07-August-25			Index Future	1117.8920	1116.2650	1117.8920	1,116.2650	0
11/09/2024	AL37 On 06-November-25			Index Future	1139.3280	1137.6650	1139.3280	1,137.6650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	AL7T On 07-November-24			Index Future	1257.5340	1254.8600	1257.5340	1,254.8600	0
11/09/2024	AL7T On 06-February-25			Index Future	1283.5530	1280.8180	1283.5530	1,280.8180	0
11/09/2024	AL7T On 08-May-25			Index Future	1309.1300	1306.3340	1309.1300	1,306.3340	0
11/09/2024	AL7T On 07-August-25			Index Future	1334.5170	1331.6590	1334.5170	1,331.6590	0
11/09/2024	AL7T On 06-November-25			Index Future	1360.1070	1357.1890	1360.1070	1,357.1890	0
11/09/2024	ALBI On 07-November-24			Index Future	1087.6820	1085.6170	1087.6820	1,085.6170	121
11/09/2024	ALBI On 06-February-25			Index Future	1110.1860	1108.0740	1110.1860	1,108.0740	0
11/09/2024	ALBI On 08-May-25			Index Future	1132.3090	1130.1490	1132.3090	1,130.1490	0
11/09/2024	ALBI On 07-August-25			Index Future	1154.2660	1152.0580	1154.2660	1,152.0580	0
11/09/2024	ALBI On 06-November-25			Index Future	1176.4000	1174.1450	1176.4000	1,174.1450	0
11/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	ES33 On 07-November-24			Bond Future	11.1036	11.1480	81.2111	80.9988	0
11/09/2024	ES33 On 06-February-25			Bond Future	11.2176	11.2642	82.9111	82.6933	0
11/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9179.5000	8961.7200	9.1795	8.9617	0
11/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES33 On 08-May-25			Bond Future	11.3471	11.3961	80.7814	80.5578	0
11/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6009.4100	5785.7700	6.0094	5.7858	0
11/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES33 On 07-August-25			Bond Future	11.4932	11.5447	82.3622	82.1328	0
11/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8557.5900	8328.2100	8.5576	8.3282	0
11/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES33 On 06-November-25			Bond Future	11.6583	11.7126	80.1569	79.9220	0
11/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1506.6900	1271.7700	1.5067	1.2718	0
11/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES42 On 07-November-24			Bond Future	11.4288	11.4676	78.4679	78.2290	0
11/09/2024	ES42 On 06-February-25			Bond Future	11.5216	11.5619	80.1097	79.8647	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11716.2400	11471.2500	11.7162	11.4713	0
11/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES42 On 08-May-25			Bond Future	11.6298	11.6719	77.4560	77.2047	0
11/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8825.1500	8573.7600	8.8252	8.5738	0
11/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES42 On 07-August-25			Bond Future	11.7469	11.7907	78.9692	78.7115	0
11/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10696.9800	10439.2800	10.6970	10.4393	0
11/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	ES42 On 06-November-25			Bond Future	11.8744	11.9201	76.2287	75.9648	0
11/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2894.8100	2630.9400	2.8948	2.6309	0
11/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 07-November-24			GOVI	1070.8920	1068.8550	1070.8920	1,068.8550	679
11/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1221120.0000	1200750.0000	122.1120	120.0750	0
11/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1221020.0000	1200650.0000	122.1020	120.0650	0
11/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1220920.0000	1200550.0000	122.0920	120.0550	0
11/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 06-February-25			GOVI	1093.0490	1090.9660	1093.0490	1,090.9660	0
11/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1210490.0000	1189660.0000	121.0490	118.9660	0
11/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 08-May-25			GOVI	1114.8300	1112.6990	1114.8300	1,112.6990	0
11/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	928300.0000	906990.0000	92.8300	90.6990	0
11/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 07-August-25			GOVI	1136.4490	1134.2700	1136.4490	1,134.2700	0
11/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1254490.0000	1232700.0000	125.4490	123.2700	0
11/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GOVI On 06-November-25			GOVI	1158.2410	1156.0160	1158.2410	1,156.0160	0
11/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	462410.0000	440160.0000	46.2410	44.0160	0
11/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/09/2024	IGOV On 07-November-24			Index Future	375.3460	375.1940	375.3460	375.1940	795
11/09/2024	IGOV On 06-February-25			Index Future	383.2030	383.0460	383.2030	383.0460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	IGOV On 08-May-25			Index Future	390.9280	390.7660	390.9280	390.7660	0
11/09/2024	IGOV On 07-August-25			Index Future	398.5970	398.4300	398.5970	398.4300	0
11/09/2024	IGOV On 06-November-25			Index Future	406.3260	406.1540	406.3260	406.1540	0
11/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
11/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
11/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
11/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
11/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
11/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
11/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/09/2024	R035 On 07-November-24			Bond Future	10.4570	10.5057	91.9296	91.6478	141,437
11/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3923.6500	3695.8000	3.9237	3.6958	0
11/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	299.2700	353.2500	0.2993	0.3533	11,000
11/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9240.1700	8962.4900	9.2402	8.9625	0
11/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	14.0500	18.2000	0.0141	0.0182	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9289.7100	9011.9200	9.2897	9.0119	0
11/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	13.6300	17.6700	0.0136	0.0177	0
11/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9339.2200	9061.3200	9.3392	9.0613	0
11/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	13.2200	17.1500	0.0132	0.0172	0
11/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9388.7000	9110.6900	9.3887	9.1107	1,000
11/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	12.8300	16.6500	0.0128	0.0167	0
11/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14292.2400	14010.5000	14.2922	14.0105	0
11/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.1800	0.2700	0.0002	0.0003	1,000
11/09/2024	R035 On 06-February-25			Bond Future	10.5419	10.5929	93.8317	93.5428	0
11/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1440.1200	1336.4000	1.4401	1.3364	100
11/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3060.6500	3245.7900	3.0607	3.2458	0
11/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1640.9600	1527.6600	1.6410	1.5277	1,000
11/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2797.6000	2973.1600	2.7976	2.9732	0
11/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2554.2500	2404.3100	2.5543	2.4043	0
11/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1943.0600	2081.9800	1.9431	2.0820	1,100
11/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5023.9500	4810.8100	5.0240	4.8108	0
11/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	854.5200	930.2400	0.8545	0.9302	1,100
11/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	10001.4000	9734.2500	10.0014	9.7343	0
11/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	190.8400	212.5500	0.1908	0.2126	0
11/09/2024	R035 On 08-May-25			Bond Future	10.6376	10.6910	91.1889	90.8926	0
11/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2251.5400	2125.9400	2.2515	2.1259	150
11/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3359.9400	3530.5900	3.3599	3.5306	0
11/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3815.5000	3643.1700	3.8155	3.6432	0
11/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2100.0300	2223.9500	2.1000	2.2240	150
11/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5711.4000	5500.6300	5.7114	5.5006	400
11/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1289.8900	1375.3700	1.2899	1.3754	0
11/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6677.3800	6452.0300	6.6774	6.4520	0
11/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1021.6200	1092.5200	1.0216	1.0925	150
11/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7006.5600	6776.8300	7.0066	6.7768	0
11/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	944.8100	1011.3300	0.9448	1.0113	0
11/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10926.7500	10661.4500	10.9268	10.6615	0
11/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	383.8600	414.8100	0.3839	0.4148	400
11/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13669.4400	13388.1100	13.6694	13.3881	0
11/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	158.3500	173.2700	0.1584	0.1733	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R035 On 07-August-25			Bond Future	10.7480	10.8039	92.9531	92.6496	0
11/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10465.6200	10213.6600	10.4656	10.2137	0
11/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	884.2300	935.7900	0.8842	0.9358	0
11/09/2024	R035 On 06-November-25			Bond Future	10.8736	10.9322	90.2221	89.9115	0
11/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4938.3000	4761.8100	4.9383	4.7618	0
11/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3227.2200	3361.3200	3.2272	3.3613	0
11/09/2024	R053 On 07-November-24			Bond Future	11.0395	11.0726	106.3982	106.1002	3,664
11/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13922.4900	13630.0900	13.9225	13.6301	0
11/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	26.5800	32.1400	0.0266	0.0321	0
11/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13991.4300	13698.9000	13.9914	13.6989	0
11/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	25.8700	31.3000	0.0259	0.0313	0
11/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	14060.3000	13767.6600	14.0603	13.7677	0
11/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	25.1800	30.5000	0.0252	0.0305	0
11/09/2024	R053 On 06-February-25			Bond Future	11.1172	11.1516	108.5992	108.2936	0
11/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14585.1100	14307.6200	14.5851	14.3076	0
11/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	366.1700	394.3000	0.3662	0.3943	0
11/09/2024	R053 On 08-May-25			Bond Future	11.2065	11.2424	104.8931	104.5794	0
11/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12512.9600	12258.1300	12.5130	12.2581	0
11/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1187.0700	1245.9400	1.1871	1.2459	0
11/09/2024	R053 On 07-August-25			Bond Future	11.3049	11.3423	106.9204	106.5988	0
11/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15443.7200	15177.9000	15.4437	15.1779	0
11/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1357.3700	1413.1500	1.3574	1.4132	0
11/09/2024	R053 On 06-November-25			Bond Future	11.4112	11.4501	103.0971	102.7678	0
11/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7791.8200	7601.8600	7.7918	7.6019	0
11/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4909.0100	5048.3600	4.9090	5.0484	0
11/09/2024	R186 On 07-November-24			Bond Future	7.9775	7.9972	108.9178	108.8790	158,966
11/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2247.6700	2210.8000	2.2477	2.2108	0
11/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	13.8200	15.7800	0.0138	0.0158	0
11/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2266.3500	2229.4300	2.2664	2.2294	0
11/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	13.3900	15.3000	0.0134	0.0153	0
11/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2285.0400	2248.0600	2.2850	2.2481	0
11/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	12.9800	14.8300	0.0130	0.0148	0
11/09/2024	R186 On 06-February-25			Bond Future	7.9180	7.9415	105.8586	105.8175	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2052.1900	2018.4700	2.0522	2.0185	0
11/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	132.7300	140.0600	0.1327	0.1401	0
11/09/2024	R186 On 08-May-25			Bond Future	7.8974	7.9262	107.9650	107.9212	0
11/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1260.4000	1232.1700	1.2604	1.2322	0
11/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	393.4700	409.0400	0.3935	0.4090	0
11/09/2024	R186 On 07-August-25			Bond Future	7.9110	7.9468	104.7437	104.6973	0
11/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1856.9000	1819.6500	1.8569	1.8197	1,983
11/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	180.4200	189.6100	0.1804	0.1896	0
11/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2352.8900	2312.0900	2.3529	2.3121	0
11/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	96.3400	101.9800	0.0963	0.1020	0
11/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3008.8200	2965.1200	3.0088	2.9651	0
11/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	39.9200	42.6600	0.0399	0.0427	1,983
11/09/2024	R186 On 06-November-25			Bond Future	7.9491	7.9950	106.7432	106.6944	0
11/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	741.3500	715.5300	0.7414	0.7155	0
11/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	549.0500	572.0400	0.5491	0.5720	0
11/09/2024	R202 On 07-November-24			Bond Future	272.4495	272.5084	272.4495	272.5084	1,076
11/09/2024	R202 On 06-February-25			Bond Future	272.9462	273.0026	272.9462	273.0026	0
11/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6156.1600	6212.6000	6.1562	6.2126	0
11/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R202 On 08-May-25			Bond Future	278.4464	278.4989	278.4464	278.4989	0
11/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	6136.3800	6188.8600	6.1364	6.1889	0
11/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R202 On 07-August-25			Bond Future	278.5889	278.6377	278.5889	278.6377	0
11/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6988.8500	7037.6500	6.9889	7.0377	0
11/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R202 On 06-November-25			Bond Future	283.9826	284.0285	283.9826	284.0285	0
11/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8342.6200	8388.5100	8.3426	8.3885	0
11/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R209 On 07-November-24			Bond Future	10.5725	10.6157	72.4955	72.2698	16,897
11/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1161.0500	1063.6400	1.1611	1.0636	100
11/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	1278.8000	1407.1200	1.2788	1.4071	0
11/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	2660.9300	2501.1400	2.6609	2.5011	0
11/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	470.9500	536.8900	0.4710	0.5369	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7935.4400	7713.9700	7.9354	7.7140	0
11/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	16.5700	20.8300	0.0166	0.0208	0
11/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7979.5800	7758.0100	7.9796	7.7580	0
11/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	16.0800	20.2400	0.0161	0.0202	0
11/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	8023.6900	7802.0000	8.0237	7.8020	0
11/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	15.6100	19.6500	0.0156	0.0197	0
11/09/2024	R209 On 06-February-25			Bond Future	10.6482	10.6932	73.9953	73.7639	0
11/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8680.5900	8468.4900	8.6806	8.4685	0
11/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	193.2700	212.5300	0.1933	0.2125	0
11/09/2024	R209 On 08-May-25			Bond Future	10.7381	10.7850	72.3138	72.0764	0
11/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6388.6500	6204.2700	6.3887	6.2043	0
11/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	854.6400	907.6300	0.8546	0.9076	0
11/09/2024	R209 On 07-August-25			Bond Future	10.8394	10.8883	73.7124	73.4693	0
11/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9277.7800	9077.4500	9.2778	9.0775	0
11/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	843.6100	886.4300	0.8436	0.8864	0
11/09/2024	R209 On 06-November-25			Bond Future	10.9506	11.0016	71.9681	71.7192	0
11/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4520.8100	4379.2900	4.5208	4.3793	0
11/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2981.9700	3089.2800	2.9820	3.0893	0
11/09/2024	R210 On 07-November-24			Bond Future	242.9467	243.0913	242.9467	243.0913	1,557
11/09/2024	R210 On 06-February-25			Bond Future	248.0322	248.1765	248.0322	248.1765	0
11/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8422.1700	8566.5300	8.4222	8.5665	0
11/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R210 On 08-May-25			Bond Future	249.6285	249.7712	249.6285	249.7712	0
11/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1598.4500	1741.2200	1.5985	1.7412	0
11/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R210 On 07-August-25			Bond Future	254.5212	254.6625	254.5212	254.6625	0
11/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6081.2000	6222.5300	6.0812	6.2225	0
11/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R210 On 06-November-25			Bond Future	255.9861	256.1265	255.9861	256.1265	0
11/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3846.1300	3986.5400	3.8461	3.9865	0
11/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/09/2024	R213 On 07-November-24			Bond Future	9.4301	9.4680	90.0457	89.8818	77,568
11/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7330.8200	7169.7200	7.3308	7.1697	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	12.3300	15.1400	0.0123	0.0151	0
11/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7369.4600	7208.2900	7.3695	7.2083	0
11/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	12.0100	14.7500	0.0120	0.0148	0
11/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7408.0800	7246.8500	7.4081	7.2469	0
11/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	11.7000	14.3800	0.0117	0.0144	0
11/09/2024	R213 On 06-February-25			Bond Future	9.4888	9.5290	91.9088	91.7404	0
11/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7513.4800	7355.5100	7.5135	7.3555	0
11/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	101.3000	111.7700	0.1013	0.1118	0
11/09/2024	R213 On 08-May-25			Bond Future	9.5624	9.6051	90.1810	90.0076	0
11/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4558.9500	4430.1600	4.5590	4.4302	0
11/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	767.6800	812.3100	0.7677	0.8123	0
11/09/2024	R213 On 07-August-25			Bond Future	9.6544	9.6998	91.9266	91.7484	0
11/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7954.5400	7802.6700	7.9545	7.8027	0
11/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	495.0200	521.3900	0.4950	0.5214	0
11/09/2024	R213 On 06-November-25			Bond Future	9.7674	9.8159	90.1294	89.9465	0
11/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3258.0100	3156.5900	3.2580	3.1566	0
11/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2198.2200	2279.7000	2.1982	2.2797	0
11/09/2024	R214 On 07-November-24			Bond Future	10.8684	10.9065	68.2584	68.0445	19,548
11/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8788.3400	8577.4800	8.7883	8.5775	0
11/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	12.0800	15.0900	0.0121	0.0151	0
11/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8833.4600	8622.5100	8.8335	8.6225	0
11/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	11.7300	14.6500	0.0117	0.0147	0
11/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8878.5400	8667.5200	8.8785	8.6675	0
11/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	11.3800	14.2300	0.0114	0.0142	0
11/09/2024	R214 On 06-February-25			Bond Future	10.9450	10.9845	69.6707	69.4515	0
11/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5008.0700	4842.9000	5.0081	4.8429	554
11/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	744.9000	798.9800	0.7449	0.7990	0
11/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7086.9800	6899.0300	7.0870	6.8990	554
11/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	379.2600	410.5600	0.3793	0.4106	0
11/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9033.5200	8832.7300	9.0335	8.8327	0
11/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	203.4200	221.8800	0.2034	0.2219	0
11/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12782.2800	12567.7700	12.7823	12.5678	0
11/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	40.8600	45.6000	0.0409	0.0456	554
11/09/2024	R214 On 08-May-25			Bond Future	11.0288	11.0698	67.7541	67.5292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7694.5300	7512.2600	7.6945	7.5123	0
11/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	754.8000	797.3600	0.7548	0.7974	0
11/09/2024	R214 On 07-August-25			Bond Future	11.1227	11.1654	69.0649	68.8346	0
11/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9855.7800	9665.4000	9.8558	9.6654	0
11/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	877.8800	917.7900	0.8779	0.9178	0
11/09/2024	R214 On 06-November-25			Bond Future	11.2269	11.2711	67.0836	66.8480	0
11/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5207.1900	5068.3300	5.2072	5.0683	0
11/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3055.9100	3152.6600	3.0559	3.1527	0
11/09/2024	R248 On 07-November-24			Bond Future	11.0099	11.0378	82.9003	82.7050	250,990
11/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10960.4100	10768.4500	10.9604	10.7685	0
11/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	17.4700	20.8200	0.0175	0.0208	0
11/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	11014.3600	10822.3300	11.0144	10.8223	0
11/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	16.9900	20.2700	0.0170	0.0203	0
11/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11068.2400	10876.1300	11.0682	10.8761	0
11/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	16.5200	19.7200	0.0165	0.0197	0
11/09/2024	R248 On 06-February-25			Bond Future	11.0888	11.1179	84.6156	84.4151	10,000
11/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	623.5900	591.6900	0.6236	0.5917	660
11/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6400.8400	6569.4000	6.4008	6.5694	0
11/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2364.0600	2278.1800	2.3641	2.2782	660
11/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2981.7700	3096.3500	2.9818	3.0964	0
11/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5298.0800	5160.9300	5.2981	5.1609	0
11/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1256.8400	1320.1500	1.2568	1.3202	660
11/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10344.6500	10166.8000	10.3447	10.1668	0
11/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	345.4600	368.0700	0.3455	0.3681	0
11/09/2024	R248 On 08-May-25			Bond Future	11.1745	11.2048	81.8527	81.6468	0
11/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9691.9600	9524.8500	9.6920	9.5249	0
11/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	895.8200	934.6200	0.8958	0.9346	0
11/09/2024	R248 On 07-August-25			Bond Future	11.2704	11.3019	83.4359	83.2247	0
11/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12433.0200	12257.8400	12.4330	12.2578	0
11/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1031.1000	1067.1800	1.0311	1.0672	0
11/09/2024	R248 On 06-November-25			Bond Future	11.3759	11.4087	80.5860	80.3695	0
11/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6118.3400	5993.5700	6.1183	5.9936	0
11/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3774.6100	3866.2600	3.7746	3.8663	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
11/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0