



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

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	2025 On 07-November-24			Bond Future	184.9949	185.0056	184.9949	185.0056	9,276
09/10/2024	2029 On 07-November-24			Bond Future	133.6024	133.8140	133.6024	133.8140	7,734
09/10/2024	2029 On 06-February-25			Bond Future	136.3803	136.5944	136.3803	136.5944	0
09/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3980.2600	4194.4400	3.9803	4.1944	0
09/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2029 On 08-May-25			Bond Future	137.7113	137.9276	137.7113	137.9276	0
09/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	77.6300	0.0000	0.0776	0
09/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	138.7000	0.0000	0.1387	0.0000	0
09/10/2024	2029 On 07-August-25			Bond Future	140.3449	140.5627	140.3449	140.5627	0
09/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2934.9300	3152.6600	2.9349	3.1527	0
09/10/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2029 On 06-November-25			Bond Future	141.5183	141.7378	141.5183	141.7378	0
09/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1728.3400	1947.7900	1.7283	1.9478	0
09/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2030 On 07-November-24			Bond Future	9.1419	9.2248	97.5832	97.2554	181,968
09/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4121.6600	3797.7400	4.1217	3.7977	600
09/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3.9100	7.8300	0.0039	0.0078	0
09/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5969.8900	5642.3300	5.9699	5.6423	600
09/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.2000	0.4800	0.0002	0.0005	0
09/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6079.4900	5751.8900	6.0795	5.7519	0
09/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.1700	0.4100	0.0002	0.0004	0
09/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6115.9900	5788.3700	6.1160	5.7884	0
09/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.1600	0.3800	0.0002	0.0004	0
09/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6152.4600	5824.8300	6.1525	5.8248	0
09/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.1500	0.3600	0.0002	0.0004	0
09/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10227.7200	9899.8800	10.2277	9.8999	0
09/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
09/10/2024	2030 On 06-February-25			Bond Future	9.1890	9.2775	95.5781	95.2423	28,826
09/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	428.0700	352.6000	0.4281	0.3526	800
09/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2389.8500	2650.2000	2.3899	2.6502	0
09/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1145.0900	989.2200	1.1451	0.9892	800
09/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1179.4700	1359.4200	1.1795	1.3594	0
09/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2376.6900	2139.3600	2.3767	2.1394	0
09/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	493.3200	591.8100	0.4933	0.5918	800
09/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5544.1100	5228.3500	5.5441	5.2284	0
09/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	72.0300	92.0900	0.0720	0.0921	0
09/10/2024	2030 On 08-May-25			Bond Future	9.2650	9.3596	97.4840	97.1400	0
09/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	662.5300	571.1200	0.6625	0.5711	800
09/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2824.2700	3076.8900	2.8243	3.0769	0
09/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1388.5700	1234.5700	1.3886	1.2346	800
09/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1698.8900	1888.9200	1.6989	1.8889	0
09/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3108.5400	2867.1900	3.1085	2.8672	0
09/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	722.0900	824.7700	0.7221	0.8248	0
09/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3270.7200	3023.7700	3.2707	3.0238	0
09/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	672.6000	769.6800	0.6726	0.7697	800

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09/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4175.0900	3902.1000	4.1751	3.9021	1,640
09/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	458.0500	529.0900	0.4581	0.5291	0
09/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5312.9500	5016.9800	5.3130	5.0170	2,280
09/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	288.7300	336.7900	0.2887	0.3368	0
09/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8955.2600	8621.6800	8.9553	8.6217	0
09/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	48.4900	58.9400	0.0485	0.0589	1,640
09/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10270.7000	9931.6900	10.2707	9.9317	0
09/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	20.7800	25.8000	0.0208	0.0258	2,280
09/10/2024	2030 On 07-August-25			Bond Future	9.3795	9.4812	95.3136	94.9610	0
09/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4416.2200	4148.8100	4.4162	4.1488	1,054
09/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	686.9300	772.0800	0.6869	0.7721	0
09/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6172.0700	5871.7500	6.1721	5.8718	0
09/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	389.0700	441.3100	0.3891	0.4413	0
09/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9077.8700	8744.6900	9.0779	8.7447	0
09/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	120.0400	139.4200	0.1200	0.1394	1,054
09/10/2024	2030 On 06-November-25			Bond Future	9.5097	9.6191	97.0673	96.7065	0
09/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2136.2100	1956.8100	2.1362	1.9568	0
09/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2036.0400	2217.3800	2.0360	2.2174	0
09/10/2024	2032 On 07-November-24			Bond Future	9.8051	9.8834	92.9209	92.5381	98,935
09/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	615.6200	472.1000	0.6156	0.4721	50
09/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	885.8900	1125.2400	0.8859	1.1252	0
09/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	913.9100	727.9500	0.9139	0.7280	0
09/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	645.1400	842.0500	0.6451	0.8421	0
09/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1036.3100	835.5000	1.0363	0.8355	100
09/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	572.5200	754.5800	0.5725	0.7546	0
09/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3846.9100	3493.6200	3.8469	3.4936	0
09/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	54.3500	83.9300	0.0544	0.0839	200
09/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6128.8600	5751.7600	6.1289	5.7518	600
09/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	8.1400	13.9100	0.0081	0.0139	0
09/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7718.8700	7337.7200	7.7189	7.3377	0
09/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	2.1000	3.8200	0.0021	0.0038	0
09/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7762.5800	7381.3800	7.7626	7.3814	0
09/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	2.0200	3.6900	0.0020	0.0037	0
09/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7806.2600	7425.0000	7.8063	7.4250	0

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09/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1.9500	3.5600	0.0020	0.0036	0
09/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8328.3800	7946.5900	8.3284	7.9466	600
09/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1.2500	2.3300	0.0013	0.0023	0
09/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8458.3000	8076.4000	8.4583	8.0764	1,615
09/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1.1200	2.0900	0.0011	0.0021	0
09/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13889.8900	13507.0200	13.8899	13.5070	0
09/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
09/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15495.5100	15112.6400	15.4955	15.1126	0
09/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
09/10/2024	2032 On 06-February-25			Bond Future	9.8765	9.9588	94.8301	94.4382	24,546
09/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	606.0800	508.7700	0.6061	0.5088	800
09/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2816.3400	3110.9500	2.8163	3.1110	0
09/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1597.1300	1403.7900	1.5971	1.4038	800
09/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1389.7000	1588.2800	1.3897	1.5883	0
09/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3853.2900	3546.4300	3.8533	3.5464	0
09/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	437.5500	522.6100	0.4376	0.5226	800
09/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8337.7000	7960.3000	8.3377	7.9603	0
09/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	55.4300	69.9500	0.0554	0.0700	0
09/10/2024	2032 On 08-May-25			Bond Future	9.9641	10.0509	92.5582	92.1570	0
09/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	943.7800	828.8300	0.9438	0.8288	800
09/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3509.2200	3795.4400	3.5092	3.7954	0
09/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1918.8500	1731.4400	1.9189	1.7314	800
09/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2123.3400	2337.1000	2.1233	2.3371	0
09/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4953.2600	4645.3100	4.9533	4.6453	0
09/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	699.9200	793.1400	0.6999	0.7931	0
09/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5167.1500	4854.0000	5.1672	4.8540	0
09/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	652.5600	740.5800	0.6526	0.7406	800
09/10/2024	2032 On 07-August-25			Bond Future	10.0794	10.1711	94.3036	93.8929	0
09/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8676.3500	8322.5800	8.6764	8.3226	0
09/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	504.1000	561.0400	0.5041	0.5610	0
09/10/2024	2032 On 06-November-25			Bond Future	10.2150	10.3120	91.8802	91.4604	0
09/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3483.1900	3255.3000	3.4832	3.2553	0
09/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2598.8500	2790.8000	2.5989	2.7908	0
09/10/2024	2033 On 07-November-24			Bond Future	126.3244	126.8771	126.3244	126.8771	6,818

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09/10/2024	2033 On 06-February-25			Bond Future	128.9509	129.5135	128.9509	129.5135	0
09/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4010.8700	4573.4900	4.0109	4.5735	0
09/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2033 On 08-May-25			Bond Future	130.0326	130.6044	130.0326	130.6044	0
09/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	587.4400	15.5700	0.5874	0.0156	0
09/10/2024	2033 On 07-August-25			Bond Future	132.5194	133.0997	132.5194	133.0997	0
09/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3869.4400	4449.6600	3.8694	4.4497	0
09/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2033 On 06-November-25			Bond Future	133.4448	134.0337	133.4448	134.0337	0
09/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	304.8000	893.7100	0.3048	0.8937	0
09/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2037 On 07-November-24			Bond Future	10.8051	10.8635	86.9391	86.5927	212,029
09/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9646.0300	9299.8400	9.6460	9.2998	0
09/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.2300	0.4500	0.0002	0.0005	0
09/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9696.0700	9349.8600	9.6961	9.3499	0
09/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.2200	0.4200	0.0002	0.0004	0
09/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9746.0600	9399.8500	9.7461	9.3999	0
09/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.2000	0.4000	0.0002	0.0004	0
09/10/2024	2037 On 06-February-25			Bond Future	10.8915	10.9522	84.4646	84.1101	10,552
09/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10090.3600	9751.3400	10.0904	9.7513	0
09/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	86.4200	101.9700	0.0864	0.1020	0
09/10/2024	2037 On 08-May-25			Bond Future	10.9950	11.0584	86.1485	85.7855	3,975
09/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7492.6700	7196.4500	7.4927	7.1965	0
09/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	695.9100	762.7600	0.6959	0.7628	0
09/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8808.1800	8495.8600	8.8082	8.4959	15,000
09/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	502.9300	553.6800	0.5029	0.5537	0
09/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12093.9300	11753.9100	12.0939	11.7539	7,500
09/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	198.0200	221.0700	0.1980	0.2211	0
09/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12309.7300	11968.2800	12.3097	11.9683	7,500
09/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	183.2600	204.8800	0.1833	0.2049	0
09/10/2024	2037 On 07-August-25			Bond Future	11.1214	11.1876	83.5129	83.1412	15
09/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1418.3500	1314.0600	1.4184	1.3141	2,541
09/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5981.4600	6248.8800	5.9815	6.2489	0

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09/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1828.0000	1702.8000	1.8280	1.7028	2,341
09/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5131.2700	5377.7800	5.1313	5.3778	0
09/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2023.1100	1888.6900	2.0231	1.8887	200
09/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4794.1100	5031.4000	4.7941	5.0314	0
09/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3143.6400	2964.4400	3.1436	2.9644	0
09/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3433.3200	3625.8300	3.4333	3.6258	2,541
09/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4250.4800	4036.8900	4.2505	4.0369	0
09/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2593.5900	2751.7100	2.5936	2.7517	2,541
09/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5676.8400	5428.7300	5.6768	5.4287	0
09/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1872.2900	1995.8900	1.8723	1.9959	2,541
09/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7024.0700	6750.6900	7.0241	6.7507	0
09/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1405.1000	1503.4300	1.4051	1.5034	2,741
09/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10446.0200	10129.3900	10.4460	10.1294	0
09/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	705.6400	760.7200	0.7056	0.7607	0
09/10/2024	2037 On 06-November-25			Bond Future	11.2531	11.3223	85.0478	84.6678	0
09/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5160.2900	4938.9400	5.1603	4.9389	0
09/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3119.2300	3277.8800	3.1192	3.2779	0
09/10/2024	2038 On 07-November-24			Bond Future	138.7977	138.7794	138.7977	138.7794	3,311
09/10/2024	2038 On 06-February-25			Bond Future	139.5770	139.5565	139.5770	139.5565	0
09/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4346.9500	4326.4700	4.3470	4.3265	0
09/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2038 On 08-May-25			Bond Future	142.3953	142.3722	142.3953	142.3722	0
09/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2715.2700	2692.1700	2.7153	2.6922	0
09/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2038 On 07-August-25			Bond Future	142.9678	142.9414	142.9678	142.9414	0
09/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3407.7500	3381.3700	3.4078	3.3814	0
09/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2038 On 06-November-25			Bond Future	145.6383	145.6089	145.6383	145.6089	0
09/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1758.2700	1728.9400	1.7583	1.7289	0
09/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2040 On 07-November-24			Bond Future	11.0609	11.1041	87.5018	87.2237	113,819
09/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6337.1300	6065.2600	6.3371	6.0653	640
09/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	13.5500	19.7600	0.0136	0.0198	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9114.1800	8836.7400	9.1142	8.8367	0
09/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.9800	1.6200	0.0010	0.0016	640
09/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10398.4800	10120.6000	10.3985	10.1206	0
09/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.2600	0.4600	0.0003	0.0005	0
09/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10451.2800	10173.3900	10.4513	10.1734	0
09/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.2500	0.4400	0.0003	0.0004	0
09/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10504.0200	10226.1100	10.5040	10.2261	0
09/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.2400	0.4100	0.0002	0.0004	0
09/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12008.5700	11730.5200	12.0086	11.7305	0
09/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	640
09/10/2024	2040 On 06-February-25			Bond Future	11.1493	11.1943	84.7884	84.5035	5,684
09/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1564.6500	1451.6400	1.5647	1.4516	780
09/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2521.0700	2692.9500	2.5211	2.6930	0
09/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4270.3600	4068.2200	4.2704	4.0682	0
09/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	878.1000	960.8500	0.8781	0.9609	780
09/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6684.5400	6442.8100	6.6845	6.4428	0
09/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	388.0400	431.2000	0.3880	0.4312	780
09/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10473.2500	10203.1000	10.4733	10.2031	0
09/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	110.2400	124.9800	0.1102	0.1250	0
09/10/2024	2040 On 08-May-25			Bond Future	11.2534	11.3002	86.4785	86.1866	3,900
09/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8651.8300	8409.1000	8.6518	8.4091	0
09/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	672.8200	722.0400	0.6728	0.7220	0
09/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9211.8200	8964.0800	9.2118	8.9641	15,000
09/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	592.5300	636.7400	0.5925	0.6367	0
09/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12366.1300	12097.0000	12.3661	12.0970	7,500
09/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	270.9700	293.7900	0.2710	0.2938	0
09/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12683.1900	12412.2100	12.6832	12.4122	7,500
09/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	244.3900	265.3600	0.2444	0.2654	0
09/10/2024	2040 On 07-August-25			Bond Future	11.3785	11.4275	83.5983	83.2990	16
09/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11389.2700	11136.0600	11.3893	11.1361	0
09/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	813.1700	859.2600	0.8132	0.8593	0
09/10/2024	2040 On 06-November-25			Bond Future	11.5079	11.5590	85.1342	84.8279	0
09/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5469.1300	5293.8000	5.4691	5.2938	0
09/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3508.4900	3639.4200	3.5085	3.6394	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2044 On 07-November-24			Bond Future	11.1549	11.2030	83.5617	83.2427	74,388
09/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5350.8900	5046.0700	5.3509	5.0461	0
09/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	31.8300	46.0600	0.0318	0.0461	13,875
09/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6793.2200	6479.1400	6.7932	6.4791	0
09/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	9.1600	14.1300	0.0092	0.0141	9,540
09/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8205.3900	7887.9200	8.2054	7.8879	0
09/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	2.4500	4.0300	0.0025	0.0040	11,405
09/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10381.8500	10063.0200	10.3819	10.0630	0
09/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.2800	0.5000	0.0003	0.0005	0
09/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10434.9000	10116.0700	10.4349	10.1161	0
09/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.2600	0.4800	0.0003	0.0005	0
09/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10487.8900	10169.0400	10.4879	10.1690	0
09/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.2500	0.4500	0.0003	0.0005	0
09/10/2024	2044 On 06-February-25			Bond Future	11.2395	11.2895	80.8926	80.5659	470
09/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5413.2200	5159.8300	5.4132	5.1598	449
09/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	664.9900	738.3000	0.6650	0.7383	0
09/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7922.8900	7633.9200	7.9229	7.6339	449
09/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	296.2600	333.9900	0.2963	0.3340	0
09/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10560.8300	10252.3400	10.5608	10.2523	0
09/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	127.3200	145.5300	0.1273	0.1455	0
09/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14107.9200	13786.1100	14.1079	13.7861	0
09/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	27.6200	32.5100	0.0276	0.0325	449
09/10/2024	2044 On 08-May-25		Call	Bond Future	21.3900	18.7100	0.0214	0.0187	0
09/10/2024	2044 On 08-May-25			Bond Future	11.3382	11.3902	82.5051	82.1706	0
09/10/2024	2044 On 08-May-25		Put	Bond Future	17516.2900	17848.1200	17.5163	17.8481	0
09/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1704.2200	1590.7600	1.7042	1.5908	2,490
09/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4480.0600	4701.1100	4.4801	4.7011	0
09/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4142.3100	3944.8300	4.1423	3.9448	0
09/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2168.8100	2305.8400	2.1688	2.3058	2,490
09/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7407.2400	7147.4600	7.4072	7.1475	0
09/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	996.1600	1070.8900	0.9962	1.0709	2,490
09/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8894.5600	8616.7500	8.8946	8.6168	0
09/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	714.2800	770.9800	0.7143	0.7710	0
09/10/2024	2044 On 07-August-25			Bond Future	11.4561	11.5103	79.6751	79.3326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11475.5000	11185.6700	11.4755	11.1857	0
09/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	838.3800	891.0800	0.8384	0.8911	0
09/10/2024	2044 On 06-November-25			Bond Future	11.5774	11.6338	81.1388	80.7885	0
09/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5569.4500	5369.9200	5.5695	5.3699	0
09/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3719.4400	3870.2000	3.7194	3.8702	0
09/10/2024	2046 On 07-November-24			Bond Future	119.2147	119.1982	119.2147	119.1982	17,668
09/10/2024	2046 On 06-February-25			Bond Future	121.6932	121.6749	121.6932	121.6749	0
09/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7683.2000	7664.8500	7.6832	7.6649	0
09/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2046 On 08-May-25			Bond Future	121.9141	121.8935	121.9141	121.8935	0
09/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	55.9400	76.5100	0.0559	0.0765	0
09/10/2024	2046 On 07-August-25			Bond Future	124.2445	124.2211	124.2445	124.2211	0
09/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5554.5300	5531.0500	5.5545	5.5311	0
09/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2046 On 06-November-25			Bond Future	124.2864	124.2604	124.2864	124.2604	0
09/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1123.5800	1149.6300	1.1236	1.1496	0
09/10/2024	2050 On 07-November-24			Bond Future	120.8429	120.8267	120.8429	120.8267	15,276
09/10/2024	2050 On 06-February-25			Bond Future	121.0080	120.9900	121.0080	120.9900	582
09/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5408.0100	5389.9600	5.4080	5.3900	0
09/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2050 On 08-May-25			Bond Future	123.4515	123.4312	123.4515	123.4312	0
09/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2291.5300	2271.1800	2.2915	2.2712	0
09/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2050 On 07-August-25			Bond Future	123.4164	123.3933	123.4164	123.3933	0
09/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3526.3600	3503.2900	3.5264	3.5033	0
09/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	2050 On 06-November-25			Bond Future	125.7215	125.6957	125.7215	125.6957	0
09/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1301.4700	1275.6500	1.3015	1.2757	0
09/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	AL37 On 07-November-24			Index Future	1043.2460	1043.4810	1043.2460	1,043.4810	0
09/10/2024	AL37 On 06-February-25			Index Future	1064.6800	1064.9150	1064.6800	1,064.9150	0
09/10/2024	AL37 On 08-May-25			Index Future	1085.9360	1086.1700	1085.9360	1,086.1700	0
09/10/2024	AL37 On 07-August-25			Index Future	1106.4700	1106.7020	1106.4700	1,106.7020	0
09/10/2024	AL37 On 06-November-25			Index Future	1126.9340	1127.1640	1126.9340	1,127.1640	0
09/10/2024	AL7T On 07-November-24			Index Future	1251.4620	1251.7440	1251.4620	1,251.7440	0
09/10/2024	AL7T On 06-February-25			Index Future	1277.1740	1277.4560	1277.1740	1,277.4560	0
09/10/2024	AL7T On 08-May-25			Index Future	1302.6720	1302.9540	1302.6720	1,302.9540	0
09/10/2024	AL7T On 07-August-25			Index Future	1327.3040	1327.5830	1327.3040	1,327.5830	0
09/10/2024	AL7T On 06-November-25			Index Future	1351.8520	1352.1290	1351.8520	1,352.1290	0
09/10/2024	ALBI On 07-November-24			Index Future	1081.0600	1081.3040	1081.0600	1,081.3040	104
09/10/2024	ALBI On 06-February-25			Index Future	1103.2710	1103.5150	1103.2710	1,103.5150	0
09/10/2024	ALBI On 08-May-25			Index Future	1125.2980	1125.5410	1125.2980	1,125.5410	0
09/10/2024	ALBI On 07-August-25			Index Future	1146.5760	1146.8170	1146.5760	1,146.8170	0
09/10/2024	ALBI On 06-November-25			Index Future	1167.7820	1168.0200	1167.7820	1,168.0200	0
09/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C048 On 28-February-48			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
09/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	ES33 On 07-November-24			Bond Future	11.0127	11.0618	81.6482	81.4118	0
09/10/2024	ES33 On 06-February-25			Bond Future	11.1251	11.1766	83.3457	83.1034	0
09/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9614.1400	9371.7900	9.6141	9.3718	0
09/10/2024	ES33 On 06-February-25	13.34	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
09/10/2024	ES33 On 08-May-25			Bond Future	11.2497	11.3037	81.2287	80.9802	0
09/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6456.7400	6208.1700	6.4567	6.2082	0
09/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	ES33 On 07-August-25			Bond Future	11.3999	11.4569	82.7792	82.5242	0
09/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8974.5700	8719.5500	8.9746	8.7196	0
09/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	ES33 On 06-November-25			Bond Future	11.5733	11.6333	80.5269	80.2657	0
09/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1876.6500	1615.4500	1.8767	1.6155	0
09/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	ES42 On 07-November-24			Bond Future	11.3929	11.4414	78.6906	78.3902	0
09/10/2024	ES42 On 06-February-25			Bond Future	11.4862	11.5366	80.3264	80.0188	0
09/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11932.9400	11625.2800	11.9329	11.6253	0
09/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	ES42 On 08-May-25			Bond Future	11.5923	11.6449	77.6813	77.3661	0
09/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9050.4100	8735.1900	9.0504	8.7352	0
09/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	ES42 On 07-August-25			Bond Future	11.7142	11.7690	79.1618	78.8388	0
09/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10889.6500	10566.6400	10.8897	10.5666	0
09/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	ES42 On 06-November-25			Bond Future	11.8496	11.9068	76.3719	76.0415	0
09/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3038.0200	2707.6100	3.0380	2.7076	0
09/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 07-November-24			GOVI	1064.1430	1064.3830	1064.1430	1,064.3830	677
09/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1153630.0000	1156030.0000	115.3630	115.6030	0
09/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1153530.0000	1155930.0000	115.3530	115.5930	0
09/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1153430.0000	1155830.0000	115.3430	115.5830	0
09/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 06-February-25			GOVI	1086.0070	1086.2470	1086.0070	1,086.2470	0
09/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1140070.0000	1142470.0000	114.0070	114.2470	0
09/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 08-May-25			GOVI	1107.6890	1107.9280	1107.6890	1,107.9280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	856890.0000	859280.0000	85.6890	85.9280	0
09/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 07-August-25			GOVI	1128.6340	1128.8700	1128.6340	1,128.8700	0
09/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1176340.0000	1178700.0000	117.6340	117.8700	0
09/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GOVI On 06-November-25			GOVI	1149.5080	1149.7430	1149.5080	1,149.7430	0
09/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	375080.0000	377430.0000	37.5080	37.7430	0
09/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/10/2024	IGOV On 07-November-24			Index Future	368.6450	368.7290	368.6450	368.7290	791
09/10/2024	IGOV On 06-February-25			Index Future	376.3100	376.3940	376.3100	376.3940	0
09/10/2024	IGOV On 08-May-25			Index Future	383.9110	383.9950	383.9110	383.9950	0
09/10/2024	IGOV On 07-August-25			Index Future	391.2580	391.3410	391.2580	391.3410	0
09/10/2024	IGOV On 06-November-25			Index Future	398.5800	398.6620	398.5800	398.6620	0
09/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
09/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
09/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
09/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
09/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
09/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
09/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
09/10/2024	R035 On 07-November-24			Bond Future	10.4147	10.4832	92.1751	91.7778	145,430
09/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3925.4700	3558.9000	3.9255	3.5589	0
09/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	55.6400	86.3700	0.0556	0.0864	11,000
09/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9471.7200	9074.5900	9.4717	9.0746	0
09/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.1500	0.3200	0.0002	0.0003	0
09/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9521.6700	9124.5300	9.5217	9.1245	0
09/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.1400	0.3000	0.0001	0.0003	0
09/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9571.5800	9174.4400	9.5716	9.1744	0
09/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.1300	0.2900	0.0001	0.0003	0
09/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9621.4400	9224.2900	9.6214	9.2243	1,000
09/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.1200	0.2700	0.0001	0.0003	0
09/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14537.5100	14140.2100	14.5375	14.1402	0
09/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
09/10/2024	R035 On 06-February-25			Bond Future	10.5002	10.5718	94.0689	93.6622	16,153
09/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1181.3500	1037.5200	1.1814	1.0375	100
09/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2564.6200	2827.4800	2.5646	2.8275	0
09/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1382.3500	1222.2900	1.3824	1.2223	1,000
09/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2301.7300	2548.3600	2.3017	2.5484	0
09/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2323.7700	2101.8500	2.3238	2.1019	0
09/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1475.3200	1660.0900	1.4753	1.6601	1,100
09/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4936.0600	4614.4200	4.9361	4.6144	0
09/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	529.3700	614.4200	0.5294	0.6144	1,100
09/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10126.4800	9736.4600	10.1265	9.7365	0
09/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	78.6600	95.3300	0.0787	0.0953	0
09/10/2024	R035 On 08-May-25			Bond Future	10.5934	10.6682	91.4352	91.0189	0
09/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2104.8100	1924.9800	2.1048	1.9250	150
09/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2966.9200	3203.3400	2.9669	3.2033	0
09/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3725.3800	3473.7800	3.7254	3.4738	0
09/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1763.6200	1928.2700	1.7636	1.9283	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5691.9900	5383.6600	5.6920	5.3837	400
09/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1024.1900	1132.1100	1.0242	1.1321	0
09/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6689.7500	6360.6200	6.6898	6.3606	0
09/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	787.7000	874.8200	0.7877	0.8748	150
09/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	7029.4400	6694.1800	7.0294	6.6942	0
09/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	721.4000	802.3900	0.7214	0.8024	0
09/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	11030.3700	10646.1800	11.0304	10.6462	0
09/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	241.1900	273.2500	0.2412	0.2733	400
09/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13840.3500	13437.2100	13.8404	13.4372	0
09/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	82.9700	96.0800	0.0830	0.0961	400
09/10/2024	R035 On 07-August-25			Bond Future	10.7100	10.7884	93.1599	92.7339	0
09/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10427.2500	10061.3500	10.4273	10.0614	0
09/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	639.0900	699.2000	0.6391	0.6992	0
09/10/2024	R035 On 06-November-25			Bond Future	10.8456	10.9277	90.3709	89.9355	0
09/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4798.3300	4546.4800	4.7983	4.5465	0
09/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2938.4400	3121.9800	2.9384	3.1220	0
09/10/2024	R053 On 07-November-24			Bond Future	11.0991	11.1218	105.8627	105.6596	3,664
09/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13361.2500	13158.4900	13.3613	13.1585	0
09/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.7800	1.1400	0.0008	0.0011	0
09/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13430.8600	13228.0900	13.4309	13.2281	0
09/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.7400	1.0900	0.0007	0.0011	0
09/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13500.3900	13297.5900	13.5004	13.2976	0
09/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.7100	1.0300	0.0007	0.0010	0
09/10/2024	R053 On 06-February-25			Bond Future	11.1805	11.2042	108.0377	107.8291	2
09/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13839.8700	13645.3100	13.8399	13.6453	0
09/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	182.4500	196.4700	0.1825	0.1965	0
09/10/2024	R053 On 08-May-25			Bond Future	11.2716	11.2963	104.3256	104.1112	0
09/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11722.7600	11547.9400	11.7228	11.5479	0
09/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	964.4300	1003.9500	0.9644	1.0040	0
09/10/2024	R053 On 07-August-25			Bond Future	11.3782	11.4041	106.2916	106.0709	0
09/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14659.6100	14477.7100	14.6596	14.4777	0
09/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1202.1300	1240.9100	1.2021	1.2409	0
09/10/2024	R053 On 06-November-25			Bond Future	11.4957	11.5228	102.3851	102.1585	0
09/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6842.1400	6716.7600	6.8421	6.7168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4671.3500	4772.5200	4.6714	4.7725	0
09/10/2024	R186 On 07-November-24			Bond Future	8.1532	8.2045	108.5731	108.4729	153,833
09/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1891.2800	1792.4500	1.8913	1.7925	0
09/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	2.1300	3.5200	0.0021	0.0035	0
09/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1910.2700	1811.3700	1.9103	1.8114	0
09/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	2.0100	3.3300	0.0020	0.0033	0
09/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1929.2600	1830.3000	1.9293	1.8303	0
09/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1.9000	3.1600	0.0019	0.0032	0
09/10/2024	R186 On 06-February-25			Bond Future	8.1284	8.1880	105.4918	105.3882	17,134
09/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1673.1900	1587.6400	1.6732	1.5876	0
09/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	120.4400	138.5400	0.1204	0.1385	0
09/10/2024	R186 On 08-May-25			Bond Future	8.1403	8.2113	107.5961	107.4886	0
09/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	944.9000	881.1300	0.9449	0.8811	0
09/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	446.9100	490.5700	0.4469	0.4906	0
09/10/2024	R186 On 07-August-25			Bond Future	8.2413	8.3280	104.3170	104.2054	0
09/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1519.4400	1437.1700	1.5194	1.4372	1,983
09/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	269.6100	299.0200	0.2696	0.2990	0
09/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1983.3600	1890.8200	1.9834	1.8908	0
09/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	153.4600	172.6000	0.1535	0.1726	0
09/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2610.6100	2508.9700	2.6106	2.5090	0
09/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	68.3600	78.4000	0.0684	0.0784	1,983
09/10/2024	R186 On 06-November-25			Bond Future	8.4265	8.5359	106.2368	106.1212	0
09/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	440.3500	394.5500	0.4404	0.3946	0
09/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	754.4300	824.2300	0.7544	0.8242	0
09/10/2024	R202 On 07-November-24			Bond Future	269.8052	269.3628	269.8052	269.3628	1,969
09/10/2024	R202 On 06-February-25			Bond Future	270.2229	269.7677	270.2229	269.7677	0
09/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	3432.9200	2977.7000	3.4329	2.9777	0
09/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R202 On 08-May-25			Bond Future	275.6802	275.2114	275.6802	275.2114	0
09/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	3370.2200	2901.4100	3.3702	2.9014	0
09/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R202 On 07-August-25			Bond Future	275.6563	275.1730	275.6563	275.1730	0
09/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4056.2800	3573.0300	4.0563	3.5730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R202 On 06-November-25			Bond Future	280.8061	280.3090	280.8061	280.3090	0
09/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5166.1300	4669.0300	5.1661	4.6690	0
09/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R209 On 07-November-24			Bond Future	10.5828	10.6308	72.4416	72.1917	19,749
09/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	728.5300	630.2300	0.7285	0.6302	100
09/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	900.1800	1051.8200	0.9002	1.0518	0
09/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2316.5400	2119.2000	2.3165	2.1192	0
09/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	180.4600	233.0600	0.1805	0.2331	100
09/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7865.3400	7615.6800	7.8653	7.6157	0
09/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.3700	0.6500	0.0004	0.0007	0
09/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7909.9500	7660.2800	7.9100	7.6603	0
09/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.3500	0.6200	0.0004	0.0006	0
09/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7954.5100	7704.8200	7.9545	7.7048	0
09/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.3300	0.5800	0.0003	0.0006	0
09/10/2024	R209 On 06-February-25			Bond Future	10.6609	10.7108	73.9300	73.6740	0
09/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8505.8900	8262.4900	8.5059	8.2625	0
09/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	83.8600	96.4400	0.0839	0.0964	0
09/10/2024	R209 On 08-May-25			Bond Future	10.7506	10.8025	72.2505	71.9883	0
09/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6139.6800	5930.3500	6.1397	5.9304	0
09/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	668.9400	721.8400	0.6689	0.7218	0
09/10/2024	R209 On 07-August-25			Bond Future	10.8593	10.9135	73.6131	73.3445	0
09/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9000.8900	8774.5800	9.0009	8.7746	0
09/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	666.0700	708.3900	0.6661	0.7084	0
09/10/2024	R209 On 06-November-25			Bond Future	10.9815	11.0380	71.8174	71.5425	0
09/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4241.9900	4086.7200	4.2420	4.0867	0
09/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2853.8100	2973.4100	2.8538	2.9734	0
09/10/2024	R210 On 07-November-24			Bond Future	241.7372	241.8731	241.7372	241.8731	1,601
09/10/2024	R210 On 06-February-25			Bond Future	246.7633	246.8989	246.7633	246.8989	0
09/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7153.3400	7288.9300	7.1533	7.2889	0
09/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R210 On 08-May-25			Bond Future	248.3563	248.4907	248.3563	248.4907	0
09/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	326.2700	460.6800	0.3263	0.4607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R210 On 07-August-25			Bond Future	253.1050	253.2370	253.1050	253.2370	0
09/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4665.0200	4796.9700	4.6650	4.7970	0
09/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R210 On 06-November-25			Bond Future	254.3805	254.5107	254.3805	254.5107	0
09/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2240.4700	2370.6900	2.2405	2.3707	0
09/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/10/2024	R213 On 07-November-24			Bond Future	9.5437	9.6119	89.5548	89.2620	74,258
09/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6829.2500	6537.6400	6.8293	6.5376	0
09/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1.6700	2.9000	0.0017	0.0029	0
09/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6868.1500	6576.5000	6.8682	6.5765	0
09/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1.6100	2.8000	0.0016	0.0028	0
09/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6907.0200	6615.3300	6.9070	6.6153	0
09/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1.5500	2.7000	0.0016	0.0027	0
09/10/2024	R213 On 06-February-25			Bond Future	9.6116	9.6837	91.3947	91.0948	12
09/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6961.2500	6675.2100	6.9613	6.6752	0
09/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	63.1200	77.0400	0.0631	0.0770	0
09/10/2024	R213 On 08-May-25			Bond Future	9.6908	9.7671	89.6608	89.3534	0
09/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3945.4500	3716.9000	3.9455	3.7169	0
09/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	674.4200	753.2900	0.6744	0.7533	0
09/10/2024	R213 On 07-August-25			Bond Future	9.8011	9.8822	91.3529	91.0378	0
09/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7327.4200	7057.4100	7.3274	7.0574	0
09/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	441.6200	486.6400	0.4416	0.4866	0
09/10/2024	R213 On 06-November-25			Bond Future	9.9391	10.0254	89.4837	89.1613	0
09/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2700.7000	2532.9800	2.7007	2.5330	0
09/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2286.6300	2441.2800	2.2866	2.4413	0
09/10/2024	R214 On 07-November-24			Bond Future	10.8681	10.9160	68.2602	67.9911	20,982
09/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8778.3200	8509.4800	8.7783	8.5095	0
09/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.2500	0.4600	0.0003	0.0005	0
09/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8823.7800	8554.9200	8.8238	8.5549	0
09/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.2400	0.4300	0.0002	0.0004	0
09/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8869.2000	8600.3300	8.8692	8.6003	0
09/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.2300	0.4100	0.0002	0.0004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R214 On 06-February-25			Bond Future	10.9465	10.9961	69.6627	69.3872	2,000
09/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4747.9600	4529.2000	4.7480	4.5292	554
09/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	492.8500	549.5600	0.4929	0.5496	0
09/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6911.6500	6664.3900	6.9117	6.6644	554
09/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	211.9900	240.2000	0.2120	0.2402	0
09/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8918.9900	8657.8500	8.9190	8.6579	0
09/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	96.9500	111.2800	0.0970	0.1113	0
09/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12745.8500	12472.8000	12.7459	12.4728	0
09/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	12.4900	14.9100	0.0125	0.0149	554
09/10/2024	R214 On 08-May-25			Bond Future	11.0297	11.0812	67.7490	67.4670	0
09/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7494.9000	7258.7000	7.4949	7.2587	0
09/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	560.2300	606.0700	0.5602	0.6061	0
09/10/2024	R214 On 07-August-25			Bond Future	11.1297	11.1833	69.0270	68.7382	0
09/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9656.7300	9412.9000	9.6567	9.4129	0
09/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	716.7300	761.7000	0.7167	0.7617	0
09/10/2024	R214 On 06-November-25			Bond Future	11.2427	11.2983	66.9991	66.7038	0
09/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4934.2000	4759.4900	4.9342	4.7595	0
09/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2867.4200	2988.0100	2.8674	2.9880	0
09/10/2024	R248 On 07-November-24			Bond Future	11.0695	11.0973	82.4851	82.2923	250,947
09/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10528.1500	10335.5300	10.5282	10.3355	0
09/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.4400	0.6800	0.0004	0.0007	0
09/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10582.5600	10389.9300	10.5826	10.3899	0
09/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.4200	0.6500	0.0004	0.0007	0
09/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10636.8900	10444.2500	10.6369	10.4443	0
09/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.4000	0.6200	0.0004	0.0006	0
09/10/2024	R248 On 06-February-25			Bond Future	11.1522	11.1812	84.1798	83.9820	203,389
09/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	299.7700	280.2500	0.2998	0.2803	660
09/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6512.7800	6691.0700	6.5128	6.6911	0
09/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1731.1200	1654.8900	1.7311	1.6549	660
09/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2784.5900	2906.1700	2.7846	2.9062	0
09/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4607.5900	4470.9100	4.6076	4.4709	0
09/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1002.1100	1063.2400	1.0021	1.0632	660
09/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9769.3900	9588.8200	9.7694	9.5888	0
09/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	205.9600	223.2000	0.2060	0.2232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2024	R248 On 08-May-25			Bond Future	11.2395	11.2696	81.4122	81.2091	0
09/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9080.6300	8913.3600	9.0806	8.9134	0
09/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	725.0000	760.8500	0.7250	0.7609	0
09/10/2024	R248 On 07-August-25			Bond Future	11.3435	11.3750	82.9475	82.7388	0
09/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11791.2400	11616.5000	11.7912	11.6165	0
09/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	877.7500	911.6900	0.8778	0.9117	0
09/10/2024	R248 On 06-November-25			Bond Future	11.4601	11.4930	80.0331	79.8193	0
09/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5497.3600	5377.5300	5.4974	5.3775	0
09/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3706.4800	3800.5100	3.7065	3.8005	0
09/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0