



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 November 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	2025 On 07-November-24			Bond Future	181.5800	181.5800	181.5800	181.5800	0
11/11/2024	2029 On 07-November-24			Bond Future	132.4200	132.4200	132.4200	132.4200	0
11/11/2024	2029 On 06-February-25			Bond Future	134.7501	134.7590	134.7501	134.7590	8,604
11/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2350.1100	2358.9600	2.3501	2.3590	0
11/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2029 On 08-May-25			Bond Future	136.1279	136.1367	136.1279	136.1367	728
11/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1722.1200	1713.3500	1.7221	1.7134	0
11/11/2024	2029 On 07-August-25			Bond Future	138.8645	138.8728	138.8645	138.8728	0
11/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1454.4600	1462.7800	1.4545	1.4628	0
11/11/2024	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
11/11/2024	2029 On 06-November-25			Bond Future	140.1553	140.1632	140.1553	140.1632	0
11/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	365.3400	373.2200	0.3653	0.3732	0
11/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2029 On 05-February-26			Bond Future	142.7402	142.7475	142.7402	142.7475	0
11/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2630.2400	2637.5000	2.6302	2.6375	0
11/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2030 On 07-November-24			Bond Future	10.7500	10.7500	91.4674	91.4674	0
11/11/2024	2030 On 06-February-25			Bond Future	9.2466	9.2154	95.3594	95.4780	152,168
11/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	331.2200	363.1800	0.3312	0.3632	800
11/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2511.7200	2425.1000	2.5117	2.4251	0
11/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	973.1000	1035.2100	0.9731	1.0352	800
11/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1226.2000	1169.7300	1.2262	1.1697	0
11/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2152.9700	2245.0500	2.1530	2.2451	0
11/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	488.3200	461.8200	0.4883	0.4618	800
11/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5311.7300	5427.3600	5.3117	5.4274	0
11/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	58.3700	55.4200	0.0584	0.0554	0
11/11/2024	2030 On 08-May-25			Bond Future	9.3113	9.2781	97.3154	97.4362	0
11/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	600.7700	635.6500	0.6008	0.6357	800
11/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2931.0800	2845.1600	2.9311	2.8452	0
11/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	922.0300	968.7500	0.9220	0.9688	1,320
11/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2247.1500	2173.0700	2.2472	2.1731	0
11/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1281.4700	1339.1800	1.2815	1.3392	800
11/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1760.3600	1697.2700	1.7604	1.6973	0
11/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1803.6100	1873.9500	1.8036	1.8740	680
11/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1300.7000	1250.2400	1.3007	1.2502	0
11/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2952.5500	3042.8500	2.9526	3.0429	0
11/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	734.6700	704.1700	0.7347	0.7042	0
11/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3112.2200	3204.6900	3.1122	3.2047	0
11/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	682.6700	654.3400	0.6827	0.6543	800
11/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4006.5900	4108.7500	4.0066	4.1088	1,640
11/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	458.1200	439.4800	0.4581	0.4395	0
11/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5139.0700	5248.3500	5.1391	5.2484	2,280
11/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	283.4200	271.9000	0.2834	0.2719	0
11/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8782.4500	8901.4200	8.7825	8.9014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	44.2500	42.4200	0.0443	0.0424	1,640
11/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10099.7000	10219.7200	10.0997	10.2197	0
11/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	18.3500	17.5700	0.0184	0.0176	2,280
11/11/2024	2030 On 07-August-25			Bond Future	9.4013	9.3660	95.2377	95.3604	0
11/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4363.9800	4411.1000	4.3640	4.4111	1,054
11/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	710.6100	634.9500	0.7106	0.6350	0
11/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6108.7300	6180.9000	6.1087	6.1809	0
11/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	401.6500	351.0400	0.4017	0.3510	0
11/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8992.0100	9107.5700	8.9920	9.1076	0
11/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	110.1000	102.8800	0.1101	0.1029	1,054
11/11/2024	2030 On 06-November-25			Bond Future	9.5034	9.4657	97.0881	97.2128	0
11/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2088.2700	2154.4500	2.0883	2.1545	0
11/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1967.3200	1908.7500	1.9673	1.9088	0
11/11/2024	2030 On 05-February-26			Bond Future	9.6606	9.6202	94.8435	94.9698	0
11/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1924.7100	1904.0200	1.9247	1.9040	0
11/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2460.1200	2313.0400	2.4601	2.3130	0
11/11/2024	2032 On 07-November-24			Bond Future	11.4800	11.4800	85.1604	85.1604	0
11/11/2024	2032 On 06-February-25			Bond Future	9.8870	9.8564	94.7798	94.9257	110,553
11/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	527.3900	562.6700	0.5274	0.5627	800
11/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2787.9600	2677.2800	2.7880	2.6773	0
11/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1506.9400	1560.8300	1.5069	1.5608	800
11/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1349.8200	1257.7500	1.3498	1.2578	0
11/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3766.0600	3864.3900	3.7661	3.8644	0
11/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	400.6300	353.0000	0.4006	0.3530	800
11/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8274.3500	8412.6300	8.2744	8.4126	0
11/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	42.3900	34.7100	0.0424	0.0347	0
11/11/2024	2032 On 08-May-25			Bond Future	9.9639	9.9318	92.5592	92.7079	37,405
11/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	914.4600	935.9900	0.9145	0.9360	800
11/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3478.8800	3351.6600	3.4789	3.3517	0
11/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1877.6300	1925.4300	1.8776	1.9254	800
11/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2081.1000	1980.1500	2.0811	1.9802	0
11/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4912.2100	5012.9300	4.9122	5.0129	0
11/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	657.8500	609.8200	0.6579	0.6098	0
11/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5127.0900	5230.4000	5.1271	5.2304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	611.4800	566.0400	0.6115	0.5660	800
11/11/2024	2032 On 07-August-25			Bond Future	10.0587	10.0251	94.3967	94.5479	0
11/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8687.3800	8824.9200	8.6874	8.8249	0
11/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	422.0800	408.3500	0.4221	0.4084	0
11/11/2024	2032 On 06-November-25			Bond Future	10.1715	10.1362	92.0697	92.2235	0
11/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3543.8500	3617.1900	3.5439	3.6172	0
11/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2470.0200	2389.5500	2.4700	2.3896	0
11/11/2024	2032 On 05-February-26			Bond Future	10.3238	10.2867	93.7391	93.8952	0
11/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2787.2900	2844.1500	2.7873	2.8442	0
11/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3478.6000	3379.3800	3.4786	3.3794	0
11/11/2024	2033 On 07-November-24			Bond Future	126.4100	126.4100	126.4100	126.4100	0
11/11/2024	2033 On 06-February-25			Bond Future	128.0773	128.0847	128.0773	128.0847	6,341
11/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3137.2900	3144.6900	3.1373	3.1447	0
11/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2033 On 08-May-25			Bond Future	129.2170	129.2244	129.2170	129.2244	5,288
11/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1402.9800	1395.6400	1.4030	1.3956	0
11/11/2024	2033 On 07-August-25			Bond Future	131.8148	131.8217	131.8148	131.8217	0
11/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3164.8300	3171.6900	3.1648	3.1717	0
11/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2033 On 06-November-25			Bond Future	132.8653	132.8718	132.8653	132.8718	0
11/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	274.6900	268.2300	0.2747	0.2682	0
11/11/2024	2033 On 05-February-26			Bond Future	135.3159	135.3217	135.3159	135.3217	0
11/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2435.9200	2441.7100	2.4359	2.4417	0
11/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2037 On 07-November-24			Bond Future	12.5800	12.5800	77.2432	77.2432	0
11/11/2024	2037 On 06-February-25			Bond Future	10.9011	10.8554	84.4083	84.6761	165,871
11/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10007.7900	10266.4800	10.0078	10.2665	0
11/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	60.1800	51.0500	0.0602	0.0511	0
11/11/2024	2037 On 08-May-25			Bond Future	10.9966	10.9492	86.1396	86.4127	3,975
11/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7419.9800	7678.5500	7.4200	7.6786	0
11/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	632.1800	617.6000	0.6322	0.6176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8744.3900	9009.1800	8.7444	9.0092	15,000
11/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	448.1000	439.7400	0.4481	0.4397	0
11/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12053.8000	12325.9400	12.0538	12.3259	7,500
11/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	166.8500	165.8400	0.1669	0.1658	0
11/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12271.2500	12543.6200	12.2713	12.5436	7,500
11/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	153.7400	152.9600	0.1537	0.1530	0
11/11/2024	2037 On 07-August-25			Bond Future	11.1079	11.0586	83.5889	83.8671	15
11/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1311.4200	1411.2000	1.3114	1.4112	2,541
11/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5798.5800	5620.1400	5.7986	5.6201	0
11/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1720.4200	1839.4400	1.7204	1.8394	2,341
11/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4947.7400	4788.5400	4.9477	4.7885	0
11/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1921.3700	2048.4300	1.9214	2.0484	200
11/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4616.4200	4465.2600	4.6164	4.4653	0
11/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3060.8100	3224.6500	3.0608	3.2247	0
11/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3274.5400	3160.1600	3.2745	3.1602	2,541
11/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4186.1900	4374.2200	4.1862	4.3742	0
11/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2453.3500	2363.1600	2.4534	2.3632	2,541
11/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5630.8100	5844.1300	5.6308	5.8441	0
11/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1750.3100	1685.4100	1.7503	1.6854	2,541
11/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6992.2800	7223.1800	6.9923	7.2232	0
11/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1297.3600	1250.0400	1.2974	1.2500	2,541
11/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10446.9800	10703.2200	10.4470	10.7032	0
11/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	630.6500	608.6700	0.6307	0.6087	0
11/11/2024	2037 On 06-November-25			Bond Future	11.2234	11.1722	85.2118	85.4951	0
11/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5117.4100	5363.0300	5.1174	5.3630	0
11/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2912.2900	2874.6600	2.9123	2.8747	0
11/11/2024	2037 On 05-February-26			Bond Future	11.3680	11.3148	82.4993	82.7872	0
11/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3734.2400	3938.7300	3.7342	3.9387	0
11/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4648.6500	4565.2500	4.6487	4.5653	0
11/11/2024	2038 On 07-November-24			Bond Future	135.2900	135.2900	135.2900	135.2900	0
11/11/2024	2038 On 06-February-25			Bond Future	137.1357	136.9940	137.1357	136.9940	2,650
11/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1905.6500	1763.9500	1.9057	1.7640	0
11/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2038 On 08-May-25			Bond Future	139.9820	139.8370	139.9820	139.8370	480

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	301.9600	157.0200	0.3020	0.1570	0
11/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2038 On 07-August-25			Bond Future	140.6539	140.5055	140.6539	140.5055	0
11/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1093.9300	945.5000	1.0939	0.9455	0
11/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2038 On 06-November-25			Bond Future	143.4234	143.2715	143.4234	143.2715	0
11/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	456.5900	608.5400	0.4566	0.6085	0
11/11/2024	2038 On 05-February-26			Bond Future	143.8915	143.7359	143.8915	143.7359	0
11/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	691.4500	535.8800	0.6915	0.5359	0
11/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2040 On 07-November-24			Bond Future	12.8500	12.8500	77.0508	77.0508	0
11/11/2024	2040 On 06-February-25			Bond Future	11.2253	11.1693	84.3078	84.6612	69,030
11/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1217.6000	1392.6400	1.2176	1.3926	780
11/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2654.6200	2476.2200	2.6546	2.4762	0
11/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3772.8300	4062.8900	3.7728	4.0629	0
11/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	861.1700	797.7900	0.8612	0.7978	780
11/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6165.2900	6494.5300	6.1653	6.4945	0
11/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	349.3900	325.1900	0.3494	0.3252	780
11/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9965.8500	10315.1800	9.9659	10.3152	0
11/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	83.4400	79.3300	0.0834	0.0793	0
11/11/2024	2040 On 08-May-25			Bond Future	11.3244	11.2664	86.0369	86.3975	3,900
11/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8219.6400	8551.8200	8.2196	8.5518	0
11/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	682.2300	653.8500	0.6822	0.6539	0
11/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8775.5500	9111.9000	8.7756	9.1119	15,000
11/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	597.8600	573.6500	0.5979	0.5737	0
11/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11918.8700	12270.4900	11.9189	12.2705	7,500
11/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	265.3100	256.3700	0.2653	0.2564	0
11/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12235.7700	12588.4300	12.2358	12.5884	7,500
11/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	238.5700	230.6700	0.2386	0.2307	0
11/11/2024	2040 On 07-August-25			Bond Future	11.4383	11.3781	83.2335	83.6008	16
11/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10921.7600	11292.6500	10.9218	11.2927	0
11/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	710.5500	714.1000	0.7106	0.7141	0
11/11/2024	2040 On 06-November-25			Bond Future	11.5555	11.4931	84.8491	85.2232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5061.3700	5465.0800	5.0614	5.4651	0
11/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3385.8200	3415.4000	3.3858	3.4154	0
11/11/2024	2040 On 05-February-26			Bond Future	11.6997	11.6349	81.8788	82.2592	0
11/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3881.7900	4159.8200	3.8818	4.1598	0
11/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5123.3700	5020.9800	5.1234	5.0210	0
11/11/2024	2044 On 07-November-24			Bond Future	12.9100	12.9100	73.1271	73.1271	0
11/11/2024	2044 On 06-February-25			Bond Future	11.3164	11.2605	80.3909	80.7551	71,969
11/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4877.6600	5197.9300	4.8777	5.1979	449
11/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	631.1800	587.2000	0.6312	0.5872	0
11/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7380.6500	7729.0700	7.3807	7.7291	449
11/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	255.7700	239.9400	0.2558	0.2399	0
11/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10029.4900	10389.0100	10.0295	10.3890	0
11/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	97.7300	93.0000	0.0977	0.0930	0
11/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13595.8300	13959.6200	13.5958	13.9596	0
11/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	17.2800	16.8200	0.0173	0.0168	449
11/11/2024	2044 On 08-May-25		Call	Bond Future	13.1900	17.8800	0.0132	0.0179	0
11/11/2024	2044 On 08-May-25			Bond Future	11.4106	11.3528	82.0397	82.4112	8,697
11/11/2024	2044 On 08-May-25		Put	Bond Future	17973.4900	17606.6600	17.9735	17.6067	0
11/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1463.4800	1633.3400	1.4635	1.6333	2,490
11/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4704.7200	4503.0600	4.7047	4.5031	0
11/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3773.9200	4042.4500	3.7739	4.0425	0
11/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2265.8200	2162.8300	2.2658	2.1628	2,490
11/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6967.3900	7295.3500	6.9674	7.2954	0
11/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1021.7100	978.1500	1.0217	0.9782	2,490
11/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8439.2400	8781.7600	8.4392	8.7818	0
11/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	724.3600	695.3600	0.7244	0.6954	0
11/11/2024	2044 On 07-August-25			Bond Future	11.5184	11.4584	79.2821	79.6607	0
11/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11022.3400	11361.9000	11.0223	11.3619	0
11/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	778.2400	739.2400	0.7782	0.7392	0
11/11/2024	2044 On 06-November-25			Bond Future	11.6286	11.5666	80.8210	81.2065	0
11/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5040.0200	5551.6000	5.0400	5.5516	0
11/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3507.8000	3633.8700	3.5078	3.6339	0
11/11/2024	2044 On 05-February-26			Bond Future	11.7633	11.6990	77.9027	78.2948	0
11/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	3981.7600	4343.3900	3.9818	4.3434	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5231.7900	5201.3100	5.2318	5.2013	0
11/11/2024	2046 On 07-November-24			Bond Future	118.8300	118.8300	118.8300	118.8300	0
11/11/2024	2046 On 06-February-25			Bond Future	119.2427	118.8937	119.2427	118.8937	17,906
11/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5232.7000	4883.6500	5.2327	4.8837	0
11/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2046 On 08-May-25			Bond Future	119.4877	119.1311	119.4877	119.1311	0
11/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2482.3200	2838.8600	2.4823	2.8389	0
11/11/2024	2046 On 07-August-25			Bond Future	121.8890	121.5248	121.8890	121.5248	0
11/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3199.0100	2834.8300	3.1990	2.8348	0
11/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2046 On 06-November-25			Bond Future	122.0189	121.6469	122.0189	121.6469	0
11/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3391.1000	3763.0700	3.3911	3.7631	0
11/11/2024	2046 On 05-February-26			Bond Future	124.2664	123.8870	124.2664	123.8870	0
11/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2616.3800	2236.9700	2.6164	2.2370	0
11/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2050 On 07-November-24			Bond Future	118.3900	118.3900	118.3900	118.3900	0
11/11/2024	2050 On 06-February-25			Bond Future	118.2581	117.7675	118.2581	117.7675	15,831
11/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2658.0700	2167.5300	2.6581	2.1675	0
11/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2050 On 08-May-25			Bond Future	120.7125	120.2116	120.7125	120.2116	0
11/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	447.4800	948.4400	0.4475	0.9484	0
11/11/2024	2050 On 07-August-25			Bond Future	120.7519	120.2402	120.7519	120.2402	0
11/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	861.9200	350.2100	0.8619	0.3502	0
11/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2050 On 06-November-25			Bond Future	123.1293	122.6071	123.1293	122.6071	0
11/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1290.6900	1812.8800	1.2907	1.8129	0
11/11/2024	2050 On 05-February-26			Bond Future	122.9732	122.4405	122.9732	122.4405	0
11/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	153.1700	0.0000	0.1532	0.0000	0
11/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	379.4600	0.0000	0.3795	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	8607 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	8608 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	AL37 On 07-November-24			Index Future	1041.9020		1041.9020	1041.9020	1,041.9020	0
11/11/2024	AL37 On 06-February-25			Index Future	1066.4590		1067.7790	1066.4590	1,067.7790	0
11/11/2024	AL37 On 08-May-25			Index Future	1088.3450		1089.6850	1088.3450	1,089.6850	0
11/11/2024	AL37 On 07-August-25			Index Future	1109.9900		1111.3430	1109.9900	1,111.3430	0
11/11/2024	AL37 On 06-November-25			Index Future	1131.6350		1133.0010	1131.6350	1,133.0010	0
11/11/2024	AL37 On 05-February-26			Index Future	1152.3110		1153.6820	1152.3110	1,153.6820	0
11/11/2024	AL7T On 07-November-24			Index Future	1250.0920		1250.0920	1250.0920	1,250.0920	0
11/11/2024	AL7T On 06-February-25			Index Future	1281.6460		1284.6220	1281.6460	1,284.6220	0
11/11/2024	AL7T On 08-May-25			Index Future	1307.9480		1310.9780	1307.9480	1,310.9780	0
11/11/2024	AL7T On 07-August-25			Index Future	1333.9600		1337.0340	1333.9600	1,337.0340	0
11/11/2024	AL7T On 06-November-25			Index Future	1359.9730		1363.0890	1359.9730	1,363.0890	0
11/11/2024	AL7T On 05-February-26			Index Future	1384.8210		1387.9710	1384.8210	1,387.9710	0
11/11/2024	ALBI On 07-November-24			Index Future	1076.7180		1076.7180	1076.7180	1,076.7180	0
11/11/2024	ALBI On 06-February-25			Index Future	1103.4780		1106.3420	1103.4780	1,106.3420	99
11/11/2024	ALBI On 08-May-25			Index Future	1126.1240		1129.0400	1126.1240	1,129.0400	0
11/11/2024	ALBI On 07-August-25			Index Future	1148.5200		1151.4800	1148.5200	1,151.4800	0
11/11/2024	ALBI On 06-November-25			Index Future	1170.9170		1173.9190	1170.9170	1,173.9190	0
11/11/2024	ALBI On 05-February-26			Index Future	1192.3100		1195.3480	1192.3100	1,195.3480	0
11/11/2024	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	C025 On 31-January-25			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
11/11/2024	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
11/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
11/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
11/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	ES33 On 07-November-24			Bond Future	13.1700	13.1700	72.0659	72.0659	0
11/11/2024	ES33 On 06-February-25			Bond Future	11.1161	11.0704	83.3883	83.6043	0
11/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9656.7400	9872.6900	9.6567	9.8727	0
11/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES33 On 08-May-25			Bond Future	11.2302	11.1825	81.3184	81.5386	0
11/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6546.3900	6766.6500	6.5464	6.7667	0
11/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES33 On 07-August-25			Bond Future	11.3616	11.3118	82.9516	83.1759	0
11/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9146.9500	9371.2700	9.1470	9.3713	0
11/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES33 On 06-November-25			Bond Future	11.5142	11.4621	80.7855	81.0139	0
11/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2135.2700	2363.6600	2.1353	2.3637	0
11/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES33 On 05-February-26			Bond Future	11.7065	11.6520	82.2678	82.4998	0
11/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	927.7000	695.6400	0.9277	0.6956	0
11/11/2024	ES42 On 07-November-24			Bond Future	13.6100	13.6100	66.6350	66.6350	0
11/11/2024	ES42 On 06-February-25			Bond Future	11.5805	11.5247	79.7524	80.0914	0
11/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11358.8900	11697.9000	11.3589	11.6979	0
11/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES42 On 08-May-25			Bond Future	11.6827	11.6248	77.1402	77.4861	0
11/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8509.3300	8855.2500	8.5093	8.8553	0
11/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES42 On 07-August-25			Bond Future	11.7946	11.7347	78.6883	79.0408	0
11/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10416.1200	10768.5900	10.4161	10.7686	0
11/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES42 On 06-November-25			Bond Future	11.9192	11.8571	75.9697	76.3288	0
11/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2635.8300	2994.9100	2.6358	2.9949	0
11/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES42 On 05-February-26			Bond Future	12.0670	12.0025	77.3595	77.7247	0
11/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1240.1800	875.0000	1.2402	0.8750	0
11/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	GOVI On 06-February-25			GOVI	1086.4800	1089.1990	1086.4800	1,089.1990	646
11/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1144800.0000	1171990.0000	114.4800	117.1990	0
11/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	GOVI On 08-May-25			GOVI	1108.7760	1111.5460	1108.7760	1,111.5460	0
11/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	867760.0000	895460.0000	86.7760	89.5460	0
11/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	GOVI On 07-August-25			GOVI	1130.8280	1133.6380	1130.8280	1,133.6380	0
11/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1198280.0000	1226380.0000	119.8280	122.6380	0
11/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	GOVI On 06-November-25			GOVI	1152.8790	1155.7300	1152.8790	1,155.7300	0
11/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	408790.0000	437300.0000	40.8790	43.7300	0
11/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	GOVI On 05-February-26			GOVI	1173.9430	1176.8260	1173.9430	1,176.8260	0
11/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	239430.0000	268260.0000	23.9430	26.8260	0
11/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
11/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
11/11/2024	IGOV On 06-February-25			Index Future	370.5660	370.1050	370.5660	370.1050	888
11/11/2024	IGOV On 08-May-25			Index Future	378.2590	377.7870	378.2590	377.7870	8
11/11/2024	IGOV On 07-August-25			Index Future	385.8690	385.3820	385.8690	385.3820	0
11/11/2024	IGOV On 06-November-25			Index Future	393.4790	392.9780	393.4790	392.9780	0
11/11/2024	IGOV On 05-February-26			Index Future	400.7520	400.2350	400.7520	400.2350	0
11/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
11/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
11/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
11/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
11/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
11/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
11/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
11/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
11/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
11/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
11/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
11/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
11/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
11/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
11/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
11/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
11/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
11/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
11/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
11/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
11/11/2024	R033 On 07-November-24			Bond Future	10.3300	10.3300	99.3374	99.3374	0
11/11/2024	R033 On 06-February-25			Bond Future	10.1865	10.1561	102.6422	102.8069	20
11/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2021.6100	2141.2800	2.0216	2.1413	0
11/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1249.9100	1204.8700	1.2499	1.2049	0
11/11/2024	R033 On 08-May-25			Bond Future	10.2736	10.2418	99.6983	99.8661	0
11/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2450.0700	2554.0000	2.4501	2.5540	0
11/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2153.7000	2089.7700	2.1537	2.0898	0
11/11/2024	R033 On 07-August-25			Bond Future	10.3779	10.3446	101.6772	101.8479	0
11/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2694.4400	2791.7400	2.6944	2.7917	0
11/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2939.9100	2866.4500	2.9399	2.8665	0
11/11/2024	R033 On 06-November-25			Bond Future	10.4995	10.4646	98.6083	98.7819	0
11/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2940.8700	2998.9600	2.9409	2.9990	0
11/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3788.0500	3672.5000	3.7881	3.6725	0
11/11/2024	R033 On 05-February-26			Bond Future	10.6586	10.6220	100.3946	100.5708	0
11/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3263.5200	3259.3400	3.2635	3.2593	0
11/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	4078.6600	3898.3400	4.0787	3.8983	0
11/11/2024	R035 On 07-November-24			Bond Future	12.1800	12.1800	82.6536	82.6536	0
11/11/2024	R035 On 06-February-25			Bond Future	10.5208	10.4698	93.9515	94.2426	89,516
11/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	680.6500	792.4000	0.6807	0.7924	15,000
11/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3118.8000	2939.3900	3.1188	2.9394	0
11/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	999.4200	1140.4100	0.9994	1.1404	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2500.1700	2350.0000	2.5002	2.3500	0
11/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1189.1700	1344.1200	1.1892	1.3441	1,000
11/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2226.0300	2089.8200	2.2260	2.0898	0
11/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2103.1300	2306.9700	2.1031	2.3070	0
11/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1372.1600	1284.8400	1.3722	1.2848	1,100
11/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3844.0600	4096.5400	3.8441	4.0965	0
11/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	628.7900	590.1100	0.6288	0.5901	7,500
11/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4723.9200	4989.6400	4.7239	4.9896	0
11/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	434.7100	409.2700	0.4347	0.4093	1,100
11/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9977.9700	10268.1800	9.9780	10.2682	0
11/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	47.6300	46.6800	0.0476	0.0467	0
11/11/2024	R035 On 08-May-25			Bond Future	10.6056	10.5525	91.3670	91.6639	0
11/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1993.9200	2166.8800	1.9939	2.1669	150
11/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2924.1700	2800.2100	2.9242	2.8002	0
11/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3601.8100	3826.0400	3.6018	3.8260	0
11/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1708.1900	1635.5000	1.7082	1.6355	150
11/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5566.3200	5824.5400	5.5663	5.8245	400
11/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	966.6600	927.9600	0.9667	0.9280	0
11/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6567.4300	6836.3900	6.5674	6.8364	0
11/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	733.5200	705.5600	0.7335	0.7056	150
11/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6908.5300	7180.4600	6.9085	7.1805	0
11/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	668.6300	643.6400	0.6686	0.6436	0
11/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10931.3600	11222.6100	10.9314	11.2226	0
11/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	210.3200	204.6500	0.2103	0.2047	400
11/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13757.5700	14053.2600	13.7576	14.0533	0
11/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	68.3300	67.1000	0.0683	0.0671	400
11/11/2024	R035 On 07-August-25			Bond Future	10.7061	10.6508	93.1812	93.4837	0
11/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10347.8600	10625.7200	10.3479	10.6257	0
11/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	538.3700	513.8100	0.5384	0.5138	0
11/11/2024	R035 On 06-November-25			Bond Future	10.8241	10.7665	90.4853	90.7931	0
11/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4686.3500	5062.2700	4.6864	5.0623	0
11/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2712.0800	2780.1200	2.7121	2.7801	0
11/11/2024	R035 On 05-February-26			Bond Future	10.9751	10.9150	92.1266	92.4395	0
11/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3357.2700	3629.2500	3.3573	3.6293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4325.2400	4284.2700	4.3252	4.2843	0
11/11/2024	R038 On 07-November-24			Bond Future	11.2400	11.2400	98.7623	98.7623	0
11/11/2024	R038 On 06-February-25			Bond Future	11.1121	11.0769	102.3565	102.5947	30
11/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2555.6300	2663.3200	2.5556	2.6633	0
11/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1698.6500	1568.2100	1.6987	1.5682	0
11/11/2024	R038 On 08-May-25			Bond Future	11.2147	11.1781	98.9649	99.2076	0
11/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3033.5600	3215.3800	3.0336	3.2154	0
11/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2866.2300	2805.2700	2.8662	2.8053	0
11/11/2024	R038 On 07-August-25			Bond Future	11.3308	11.2928	100.9288	101.1760	0
11/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3374.8300	3521.7400	3.3748	3.5217	0
11/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3966.6200	3866.3400	3.9666	3.8663	0
11/11/2024	R038 On 06-November-25			Bond Future	11.4606	11.4211	97.4034	97.6550	0
11/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3062.5300	3338.0000	3.0625	3.3380	1,770
11/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6186.4300	6210.3500	6.1864	6.2104	0
11/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3819.2800	4034.7700	3.8193	4.0348	0
11/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5235.2700	5199.2100	5.2353	5.1992	0
11/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7848.6800	7750.4400	7.8487	7.7504	0
11/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2552.2400	2202.4500	2.5522	2.2025	1,770
11/11/2024	R038 On 05-February-26			Bond Future	11.6190	11.5778	99.1666	99.4221	0
11/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4389.5100	4526.4400	4.3895	4.5264	0
11/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5508.2200	5389.6400	5.5082	5.3896	0
11/11/2024	R053 On 07-November-24			Bond Future	12.8000	12.8000	92.4326	92.4326	0
11/11/2024	R053 On 06-February-25			Bond Future	11.2738	11.1920	107.2210	107.9365	116
11/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12986.8100	13686.3700	12.9868	13.6864	0
11/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	146.1200	130.1700	0.1461	0.1302	0
11/11/2024	R053 On 08-May-25			Bond Future	11.3613	11.2766	103.5516	104.2816	0
11/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10984.3400	11639.5400	10.9843	11.6395	0
11/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	999.9400	925.1300	0.9999	0.9251	0
11/11/2024	R053 On 07-August-25			Bond Future	11.4590	11.3713	105.6065	106.3506	0
11/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14004.6500	14581.0900	14.0047	14.5811	0
11/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1232.2000	1064.5300	1.2322	1.0645	0
11/11/2024	R053 On 06-November-25			Bond Future	11.5667	11.4758	101.7935	102.5516	0
11/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6416.1400	6793.5500	6.4161	6.7936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4836.9200	4456.2200	4.8369	4.4562	0
11/11/2024	R053 On 05-February-26			Bond Future	11.6960	11.6017	103.6357	104.4070	0
11/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5390.8600	5738.3800	5.3909	5.7384	0
11/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7088.9400	6665.1900	7.0889	6.6652	0
11/11/2024	R186 On 07-November-24			Bond Future	9.1400	9.1400	106.6649	106.6649	0
11/11/2024	R186 On 06-February-25			Bond Future	8.3308	8.3023	105.1405	105.1899	178,978
11/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1305.3900	1349.5600	1.3054	1.3496	0
11/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	103.9500	98.7300	0.1040	0.0987	0
11/11/2024	R186 On 08-May-25			Bond Future	8.3377	8.3045	107.2975	107.3476	0
11/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	662.0500	725.6400	0.6621	0.7256	0
11/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	462.6500	476.0600	0.4627	0.4761	0
11/11/2024	R186 On 07-August-25			Bond Future	8.3964	8.3569	104.1175	104.1682	0
11/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1347.8200	1382.2900	1.3478	1.3823	1,983
11/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	297.5200	281.3000	0.2975	0.2813	0
11/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1828.3700	1867.6700	1.8284	1.8677	0
11/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	198.0000	186.6100	0.1980	0.1866	0
11/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2439.0200	2483.2200	2.4390	2.4832	0
11/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	96.3000	89.8100	0.0963	0.0898	1,983
11/11/2024	R186 On 06-November-25			Bond Future	8.5172	8.4687	106.1410	106.1922	0
11/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	379.5300	397.9100	0.3795	0.3979	0
11/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	789.4200	756.6000	0.7894	0.7566	0
11/11/2024	R186 On 05-February-26			Bond Future	8.8814	8.8188	102.7604	102.8119	0
11/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	341.8800	359.3900	0.3419	0.3594	0
11/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	713.8700	679.9200	0.7139	0.6799	0
11/11/2024	R202 On 07-November-24			Bond Future	266.3300	266.3300	266.3300	266.3300	0
11/11/2024	R202 On 06-February-25			Bond Future	266.4998	266.5154	266.4998	266.5154	1,928
11/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	290.2300	274.5800	0.2902	0.2746	0
11/11/2024	R202 On 08-May-25			Bond Future	272.0314	272.0469	272.0314	272.0469	269
11/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	278.6000	263.0700	0.2786	0.2631	0
11/11/2024	R202 On 07-August-25			Bond Future	272.2216	272.2361	272.2216	272.2361	0
11/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	621.5600	636.1400	0.6216	0.6361	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R202 On 06-November-25			Bond Future	277.5825	277.5962	277.5825	277.5962	0
11/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1942.4600	1956.1900	1.9425	1.9562	0
11/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R202 On 05-February-26			Bond Future	277.3336	277.3458	277.3336	277.3458	0
11/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	486.4000	474.2300	0.4864	0.4742	0
11/11/2024	R209 On 07-November-24			Bond Future	12.2200	12.2200	64.5320	64.5320	0
11/11/2024	R209 On 06-February-25			Bond Future	10.6731	10.6274	73.8675	74.1030	12,623
11/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8411.4400	8646.2000	8.4114	8.6462	0
11/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	51.8500	51.1900	0.0519	0.0512	0
11/11/2024	R209 On 08-May-25			Bond Future	10.7551	10.7078	72.2276	72.4677	6,367
11/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6064.3300	6288.5700	6.0643	6.2886	0
11/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	616.5100	600.6300	0.6165	0.6006	0
11/11/2024	R209 On 07-August-25			Bond Future	10.8496	10.8005	73.6615	73.9061	0
11/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8949.2400	9172.3600	8.9492	9.1724	0
11/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	565.9800	544.5300	0.5660	0.5445	0
11/11/2024	R209 On 06-November-25			Bond Future	10.9562	10.9054	71.9406	72.1896	0
11/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4102.9400	4407.3200	4.1029	4.4073	0
11/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2591.5600	2646.9600	2.5916	2.6470	0
11/11/2024	R209 On 05-February-26			Bond Future	11.0891	11.0363	73.2453	73.4984	0
11/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3203.2000	3441.9300	3.2032	3.4419	0
11/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3969.7300	3955.3500	3.9697	3.9554	0
11/11/2024	R210 On 07-November-24			Bond Future	239.6900	239.6900	239.6900	239.6900	0
11/11/2024	R210 On 06-February-25			Bond Future	244.6669	244.6062	244.6669	244.6062	991
11/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5056.8500	4996.2300	5.0569	4.9962	0
11/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R210 On 08-May-25			Bond Future	246.3648	246.3024	246.3648	246.3024	300
11/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1665.2100	1727.6200	1.6652	1.7276	0
11/11/2024	R210 On 07-August-25			Bond Future	251.3169	251.2521	251.3169	251.2521	0
11/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2876.8900	2812.1300	2.8769	2.8121	0
11/11/2024	R210 On 07-August-25	248.44	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
11/11/2024	R210 On 06-November-25			Bond Future	252.8254	252.7584	252.8254	252.7584	0
11/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	685.4200	618.3500	0.6854	0.6184	0
11/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R210 On 05-February-26			Bond Future	257.4860	257.4162	257.4860	257.4162	0
11/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4386.0100	4316.1500	4.3860	4.3162	0
11/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
11/11/2024	R213 On 07-November-24			Bond Future	11.2200	11.2200	82.6883	82.6883	0
11/11/2024	R213 On 06-February-25			Bond Future	9.6344	9.6036	91.2999	91.4282	71,179
11/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6848.7500	6974.2600	6.8488	6.9743	0
11/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	45.4600	42.7100	0.0455	0.0427	0
11/11/2024	R213 On 08-May-25			Bond Future	9.7023	9.6700	89.6143	89.7450	0
11/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3868.1100	3961.1000	3.8681	3.9611	0
11/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	643.5400	605.8500	0.6435	0.6059	0
11/11/2024	R213 On 07-August-25			Bond Future	9.7905	9.7565	91.3941	91.5270	0
11/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7316.1300	7430.7000	7.3161	7.4307	0
11/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	389.0600	370.7600	0.3891	0.3708	0
11/11/2024	R213 On 06-November-25			Bond Future	9.9036	9.8676	89.6166	89.7517	0
11/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2727.3300	2807.9500	2.7273	2.8080	0
11/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2180.3100	2125.8600	2.1803	2.1259	0
11/11/2024	R213 On 05-February-26			Bond Future	10.0634	10.0253	91.2444	91.3814	0
11/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2231.6000	2342.1500	2.2316	2.3422	0
11/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2857.4400	2830.9900	2.8574	2.8310	0
11/11/2024	R214 On 07-November-24			Bond Future	12.6100	12.6100	59.4367	59.4367	0
11/11/2024	R214 On 06-February-25			Bond Future	11.0562	11.0003	69.0564	69.3642	18,255
11/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4149.1100	4421.0400	4.1491	4.4210	554
11/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	500.2400	464.4400	0.5002	0.4644	0
11/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6290.0400	6585.2700	6.2900	6.5853	554
11/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	196.6200	184.1200	0.1966	0.1841	0
11/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8296.9400	8600.5000	8.2969	8.6005	0
11/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	81.1400	76.9700	0.0811	0.0770	0
11/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12135.2000	12442.7600	12.1352	12.4428	0
11/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	8.0800	7.9100	0.0081	0.0079	554
11/11/2024	R214 On 08-May-25			Bond Future	11.1360	11.0783	67.1687	67.4826	3,232

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6953.9900	7242.7300	6.9540	7.2427	0
11/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	599.6300	574.4800	0.5996	0.5745	0
11/11/2024	R214 On 07-August-25			Bond Future	11.2272	11.1677	68.5024	68.8222	0
11/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9066.1500	9352.1800	9.0662	9.3522	0
11/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	650.7800	617.0200	0.6508	0.6170	0
11/11/2024	R214 On 06-November-25			Bond Future	11.3307	11.2691	66.5329	66.8586	0
11/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4388.5900	4804.6100	4.3886	4.8046	0
11/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2787.9900	2878.3200	2.7880	2.8783	0
11/11/2024	R214 On 05-February-26			Bond Future	11.4576	11.3939	67.7398	68.0710	0
11/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3315.4300	3609.0400	3.3154	3.6090	0
11/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4350.7700	4313.1600	4.3508	4.3132	0
11/11/2024	R248 On 07-November-24			Bond Future	12.7900	12.7900	71.9030	71.9030	0
11/11/2024	R248 On 06-February-25			Bond Future	11.2399	11.1788	83.5835	83.9982	273,993
11/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	151.0000	200.3500	0.1510	0.2004	660
11/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6960.3100	6595.0200	6.9603	6.5950	0
11/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1250.1800	1450.4000	1.2502	1.4504	660
11/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2899.9500	2685.5300	2.9000	2.6855	0
11/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3947.0000	4285.1400	3.9470	4.2851	0
11/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	937.8200	861.3200	0.9378	0.8613	660
11/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9117.6100	9522.0400	9.1176	9.5220	0
11/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	150.4800	140.2700	0.1505	0.1403	0
11/11/2024	R248 On 08-May-25			Bond Future	11.3233	11.2601	80.8498	81.2729	15,902
11/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8542.6400	8929.2900	8.5426	8.9293	0
11/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	749.3400	712.9400	0.7493	0.7129	0
11/11/2024	R248 On 07-August-25			Bond Future	11.4181	11.3528	82.4550	82.8861	0
11/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11283.1700	11668.0100	11.2832	11.6680	0
11/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	862.1900	815.9200	0.8622	0.8159	0
11/11/2024	R248 On 06-November-25			Bond Future	11.5247	11.4571	79.6136	80.0526	0
11/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5031.9600	5430.5900	5.0320	5.4306	0
11/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3660.6300	3620.1900	3.6606	3.6202	0
11/11/2024	R248 On 05-February-26			Bond Future	11.6547	11.5846	81.0564	81.5030	0
11/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4183.9600	4500.7600	4.1840	4.5008	0
11/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5435.0500	5305.2400	5.4351	5.3052	0

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