



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
12/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	2025 On 07-November-24			Bond Future	181.5800	181.5800	181.5800	181.5800	0
12/11/2024	2029 On 07-November-24			Bond Future	132.4200	132.4200	132.4200	132.4200	0
12/11/2024	2029 On 06-February-25			Bond Future	134.7413	134.7501	134.7413	134.7501	8,604
12/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2341.2700	2350.1100	2.3413	2.3501	0
12/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2029 On 08-May-25			Bond Future	136.1192	136.1279	136.1192	136.1279	728
12/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1730.7600	1722.1200	1.7308	1.7221	0
12/11/2024	2029 On 07-August-25			Bond Future	138.8563	138.8645	138.8563	138.8645	0
12/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1446.2900	1454.4600	1.4463	1.4545	0
12/11/2024	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
12/11/2024	2029 On 06-November-25			Bond Future	140.1475	140.1553	140.1475	140.1553	0
12/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	357.4800	365.3400	0.3575	0.3653	0
12/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2029 On 05-February-26			Bond Future	142.7331	142.7402	142.7331	142.7402	0
12/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2623.1200	2630.2400	2.6231	2.6302	0
12/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2030 On 07-November-24			Bond Future	10.7500	10.7500	91.4674	91.4674	0
12/11/2024	2030 On 06-February-25			Bond Future	9.2460	9.2466	95.3618	95.3594	152,176
12/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	327.1600	331.2200	0.3272	0.3312	800
12/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2505.2700	2511.7200	2.5053	2.5117	0
12/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	967.9400	973.1000	0.9679	0.9731	800
12/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1218.6500	1226.2000	1.2187	1.2262	0
12/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2149.2300	2152.9700	2.1492	2.1530	0
12/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	482.1900	488.3200	0.4822	0.4883	800
12/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5312.3200	5311.7300	5.3123	5.3117	0
12/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	56.5700	58.3700	0.0566	0.0584	0
12/11/2024	2030 On 08-May-25			Bond Future	9.3106	9.3113	97.3181	97.3154	0
12/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	598.0500	600.7700	0.5981	0.6008	800
12/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2925.7400	2931.0800	2.9257	2.9311	0
12/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	919.0600	922.0300	0.9191	0.9220	1,320
12/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2241.5600	2247.1500	2.2416	2.2472	0
12/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1278.4600	1281.4700	1.2785	1.2815	800
12/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1754.7300	1760.3600	1.7547	1.7604	0
12/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1800.7900	1803.6100	1.8008	1.8036	680
12/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1295.2600	1300.7000	1.2953	1.3007	0
12/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	2950.5500	2952.5500	2.9506	2.9526	0
12/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	730.0500	734.6700	0.7301	0.7347	0
12/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3110.3500	3112.2200	3.1104	3.1122	0
12/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	678.1800	682.6700	0.6782	0.6827	800
12/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4005.4600	4006.5900	4.0055	4.0066	1,640
12/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	454.3700	458.1200	0.4544	0.4581	0
12/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5138.7900	5139.0700	5.1388	5.1391	2,280
12/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	280.5200	283.4200	0.2805	0.2834	0
12/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	8784.2500	8782.4500	8.7843	8.7825	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	43.4300	44.2500	0.0434	0.0443	1,640
12/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10101.9000	10099.7000	10.1019	10.0997	0
12/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	17.9300	18.3500	0.0179	0.0184	2,280
12/11/2024	2030 On 07-August-25			Bond Future	9.4004	9.4013	95.2408	95.2377	0
12/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4363.4500	4363.9800	4.3635	4.3640	1,054
12/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	706.9600	710.6100	0.7070	0.7106	0
12/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6109.1400	6108.7300	6.1091	6.1087	0
12/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	398.9400	401.6500	0.3989	0.4017	0
12/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	8993.9700	8992.0100	8.9940	8.9920	0
12/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	108.9400	110.1000	0.1089	0.1101	1,054
12/11/2024	2030 On 06-November-25			Bond Future	9.5023	9.5034	97.0917	97.0881	0
12/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2087.3300	2088.2700	2.0873	2.0883	0
12/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1962.7800	1967.3200	1.9628	1.9673	0
12/11/2024	2030 On 05-February-26			Bond Future	9.6592	9.6606	94.8477	94.8435	0
12/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1924.3100	1924.7100	1.9243	1.9247	0
12/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2455.4700	2460.1200	2.4555	2.4601	0
12/11/2024	2032 On 07-November-24			Bond Future	11.4800	11.4800	85.1604	85.1604	0
12/11/2024	2032 On 06-February-25			Bond Future	9.8861	9.8870	94.7839	94.7798	110,553
12/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	522.0900	527.3900	0.5221	0.5274	800
12/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2778.5600	2787.9600	2.7786	2.7880	0
12/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1500.8800	1506.9400	1.5009	1.5069	800
12/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1339.6600	1349.8200	1.3397	1.3498	0
12/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	3763.4300	3766.0600	3.7634	3.7661	0
12/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	393.9000	400.6300	0.3939	0.4006	800
12/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8276.8800	8274.3500	8.2769	8.2744	0
12/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	40.8200	42.3900	0.0408	0.0424	0
12/11/2024	2032 On 08-May-25			Bond Future	9.9629	9.9639	92.5635	92.5592	37,405
12/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	911.0800	914.4600	0.9111	0.9145	800
12/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3471.1500	3478.8800	3.4712	3.4789	0
12/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	1874.2300	1877.6300	1.8742	1.8776	800
12/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	2073.3500	2081.1000	2.0734	2.0811	0
12/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	4911.2600	4912.2100	4.9113	4.9122	0
12/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	652.5500	657.8500	0.6526	0.6579	0
12/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5126.3300	5127.0900	5.1263	5.1271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	606.3700	611.4800	0.6064	0.6115	800
12/11/2024	2032 On 07-August-25			Bond Future	10.0576	10.0587	94.4015	94.3967	0
12/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8689.0100	8687.3800	8.6890	8.6874	0
12/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	418.9000	422.0800	0.4189	0.4221	0
12/11/2024	2032 On 06-November-25			Bond Future	10.1702	10.1715	92.0751	92.0697	0
12/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3542.8300	3543.8500	3.5428	3.5439	0
12/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2463.6500	2470.0200	2.4637	2.4700	0
12/11/2024	2032 On 05-February-26			Bond Future	10.3224	10.3238	93.7452	93.7391	0
12/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2786.7600	2787.2900	2.7868	2.7873	0
12/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3472.0200	3478.6000	3.4720	3.4786	0
12/11/2024	2033 On 07-November-24			Bond Future	126.4100	126.4100	126.4100	126.4100	0
12/11/2024	2033 On 06-February-25			Bond Future	128.0699	128.0773	128.0699	128.0773	6,341
12/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3129.8900	3137.2900	3.1299	3.1373	0
12/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2033 On 08-May-25			Bond Future	129.2099	129.2170	129.2099	129.2170	5,288
12/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1410.1500	1402.9800	1.4102	1.4030	0
12/11/2024	2033 On 07-August-25			Bond Future	131.8080	131.8148	131.8080	131.8148	0
12/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3158.0400	3164.8300	3.1580	3.1648	0
12/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2033 On 06-November-25			Bond Future	132.8590	132.8653	132.8590	132.8653	0
12/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	280.9700	274.6900	0.2810	0.2747	0
12/11/2024	2033 On 05-February-26			Bond Future	135.3103	135.3159	135.3103	135.3159	0
12/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2430.2600	2435.9200	2.4303	2.4359	0
12/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2037 On 07-November-24			Bond Future	12.5800	12.5800	77.2432	77.2432	0
12/11/2024	2037 On 06-February-25			Bond Future	10.9208	10.9011	84.2930	84.4083	165,999
12/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	9893.6100	10007.7900	9.8936	10.0078	0
12/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	61.3200	60.1800	0.0613	0.0602	0
12/11/2024	2037 On 08-May-25			Bond Future	11.0171	10.9966	86.0221	86.1396	3,975
12/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7316.1800	7419.9800	7.3162	7.4200	0
12/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	645.8800	632.1800	0.6459	0.6322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8636.4900	8744.3900	8.6365	8.7444	15,000
12/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	457.7000	448.1000	0.4577	0.4481	0
12/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	11939.8100	12053.8000	11.9398	12.0538	7,500
12/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	170.3600	166.8500	0.1704	0.1669	0
12/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12156.9900	12271.2500	12.1570	12.2713	7,500
12/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	156.9800	153.7400	0.1570	0.1537	0
12/11/2024	2037 On 07-August-25			Bond Future	11.1291	11.1079	83.4694	83.5889	15
12/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1272.0100	1311.4200	1.2720	1.3114	2,541
12/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5878.6000	5798.5800	5.8786	5.7986	0
12/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1673.3000	1720.4200	1.6733	1.7204	2,341
12/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	5020.0500	4947.7400	5.0201	4.9477	0
12/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1870.8700	1921.3700	1.8709	1.9214	200
12/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4685.3500	4616.4200	4.6854	4.6164	0
12/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	2994.5900	3060.8100	2.9946	3.0608	0
12/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3327.7500	3274.5400	3.3278	3.2745	2,541
12/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4108.5500	4186.1900	4.1086	4.1862	0
12/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2495.1400	2453.3500	2.4951	2.4534	2,541
12/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5542.2900	5630.8100	5.5423	5.6308	0
12/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1781.2200	1750.3100	1.7812	1.7503	2,541
12/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	6896.2000	6992.2800	6.8962	6.9923	0
12/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1320.7100	1297.3600	1.3207	1.2974	2,541
12/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10339.0000	10446.9800	10.3390	10.4470	0
12/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	642.1000	630.6500	0.6421	0.6307	0
12/11/2024	2037 On 06-November-25			Bond Future	11.2454	11.2234	85.0904	85.2118	0
12/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5038.1700	5117.4100	5.0382	5.1174	0
12/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2954.4400	2912.2900	2.9544	2.9123	0
12/11/2024	2037 On 05-February-26			Bond Future	11.3908	11.3680	82.3762	82.4993	0
12/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3669.5900	3734.2400	3.6696	3.7342	0
12/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4707.0700	4648.6500	4.7071	4.6487	0
12/11/2024	2038 On 07-November-24			Bond Future	135.2900	135.2900	135.2900	135.2900	0
12/11/2024	2038 On 06-February-25			Bond Future	137.2776	137.1357	137.2776	137.1357	2,650
12/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2047.6000	1905.6500	2.0476	1.9057	0
12/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2038 On 08-May-25			Bond Future	140.1271	139.9820	140.1271	139.9820	480

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	447.1200	301.9600	0.4471	0.3020	0
12/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2038 On 07-August-25			Bond Future	140.8030	140.6539	140.8030	140.6539	0
12/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1242.9900	1093.9300	1.2430	1.0939	0
12/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2038 On 06-November-25			Bond Future	143.5760	143.4234	143.5760	143.4234	0
12/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	303.9700	456.5900	0.3040	0.4566	0
12/11/2024	2038 On 05-February-26			Bond Future	144.0472	143.8915	144.0472	143.8915	0
12/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	847.2100	691.4500	0.8472	0.6915	0
12/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2040 On 07-November-24			Bond Future	12.8500	12.8500	77.0508	77.0508	0
12/11/2024	2040 On 06-February-25			Bond Future	11.2449	11.2253	84.1840	84.3078	69,124
12/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1160.1000	1217.6000	1.1601	1.2176	780
12/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2720.8700	2654.6200	2.7209	2.6546	0
12/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3673.1500	3772.8300	3.6732	3.7728	0
12/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	885.2400	861.1700	0.8852	0.8612	780
12/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6050.8400	6165.2900	6.0508	6.1653	0
12/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	358.6900	349.3900	0.3587	0.3494	780
12/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9843.8200	9965.8500	9.8438	9.9659	0
12/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	85.1600	83.4400	0.0852	0.0834	0
12/11/2024	2040 On 08-May-25			Bond Future	11.3447	11.3244	85.9108	86.0369	3,900
12/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8107.7100	8219.6400	8.1077	8.2196	0
12/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	696.4300	682.2300	0.6964	0.6822	0
12/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8661.8000	8775.5500	8.6618	8.7756	15,000
12/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	610.2400	597.8600	0.6102	0.5979	0
12/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11798.1100	11918.8700	11.7981	11.9189	7,500
12/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	270.6800	265.3100	0.2707	0.2653	0
12/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12114.4900	12235.7700	12.1145	12.2358	7,500
12/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	243.4200	238.5700	0.2434	0.2386	0
12/11/2024	2040 On 07-August-25			Bond Future	11.4594	11.4383	83.1052	83.2335	16
12/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10806.3600	10921.7600	10.8064	10.9218	0
12/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	723.3800	710.5500	0.7234	0.7106	0
12/11/2024	2040 On 06-November-25			Bond Future	11.5773	11.5555	84.7188	84.8491	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	4979.3600	5061.3700	4.9794	5.0614	0
12/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3434.0900	3385.8200	3.4341	3.3858	0
12/11/2024	2040 On 05-February-26			Bond Future	11.7223	11.6997	81.7467	81.8788	0
12/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3813.3500	3881.7900	3.8134	3.8818	0
12/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5187.0900	5123.3700	5.1871	5.1234	0
12/11/2024	2044 On 07-November-24			Bond Future	12.9100	12.9100	73.1271	73.1271	0
12/11/2024	2044 On 06-February-25			Bond Future	11.3464	11.3164	80.1964	80.3909	71,974
12/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4714.2900	4877.6600	4.7143	4.8777	449
12/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	662.2900	631.1800	0.6623	0.6312	0
12/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7198.9400	7380.6500	7.1989	7.3807	449
12/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	268.5400	255.7700	0.2685	0.2558	0
12/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9839.6900	10029.4900	9.8397	10.0295	0
12/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	102.4100	97.7300	0.1024	0.0977	0
12/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13402.1400	13595.8300	13.4021	13.5958	0
12/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	18.0700	17.2800	0.0181	0.0173	449
12/11/2024	2044 On 08-May-25		Call	Bond Future	11.6600	13.1900	0.0117	0.0132	0
12/11/2024	2044 On 08-May-25			Bond Future	11.4417	11.4106	81.8414	82.0397	8,697
12/11/2024	2044 On 08-May-25		Put	Bond Future	18170.2900	17973.4900	18.1703	17.9735	0
12/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1390.8100	1463.4800	1.3908	1.4635	2,490
12/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4830.3800	4704.7200	4.8304	4.7047	0
12/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3648.1000	3773.9200	3.6481	3.7739	0
12/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2338.3300	2265.8200	2.3383	2.2658	2,490
12/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6804.7400	6967.3900	6.8047	6.9674	0
12/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1057.3900	1021.7100	1.0574	1.0217	2,490
12/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8266.6500	8439.2400	8.2667	8.4392	0
12/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	750.1000	724.3600	0.7501	0.7244	0
12/11/2024	2044 On 07-August-25			Bond Future	11.5505	11.5184	79.0802	79.2821	0
12/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10843.9400	11022.3400	10.8439	11.0223	0
12/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	801.7400	778.2400	0.8017	0.7782	0
12/11/2024	2044 On 06-November-25			Bond Future	11.6619	11.6286	80.6155	80.8210	0
12/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	4915.0800	5040.0200	4.9151	5.0400	0
12/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3588.3700	3507.8000	3.5884	3.5078	0
12/11/2024	2044 On 05-February-26			Bond Future	11.7978	11.7633	77.6940	77.9027	0
12/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	3876.1300	3981.7600	3.8761	3.9818	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5334.8400	5231.7900	5.3348	5.2318	0
12/11/2024	2046 On 07-November-24			Bond Future	118.8300	118.8300	118.8300	118.8300	0
12/11/2024	2046 On 06-February-25			Bond Future	118.8804	119.2427	118.8804	119.2427	17,906
12/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	4870.4000	5232.7000	4.8704	5.2327	0
12/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2046 On 08-May-25			Bond Future	119.1183	119.4877	119.1183	119.4877	0
12/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2851.7000	2482.3200	2.8517	2.4823	0
12/11/2024	2046 On 07-August-25			Bond Future	121.5128	121.8890	121.5128	121.8890	0
12/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	2822.7800	3199.0100	2.8228	3.1990	0
12/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2046 On 06-November-25			Bond Future	121.6355	122.0189	121.6355	122.0189	0
12/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3774.4600	3391.1000	3.7745	3.3911	0
12/11/2024	2046 On 05-February-26			Bond Future	123.8768	124.2664	123.8768	124.2664	0
12/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2226.8000	2616.3800	2.2268	2.6164	0
12/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2050 On 07-November-24			Bond Future	118.3900	118.3900	118.3900	118.3900	0
12/11/2024	2050 On 06-February-25			Bond Future	117.9523	118.2581	117.9523	118.2581	15,831
12/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2352.3300	2658.0700	2.3523	2.6581	0
12/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2050 On 08-May-25			Bond Future	120.4008	120.7125	120.4008	120.7125	0
12/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	759.2200	447.4800	0.7592	0.4475	0
12/11/2024	2050 On 07-August-25			Bond Future	120.4349	120.7519	120.4349	120.7519	0
12/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	544.9300	861.9200	0.5449	0.8619	0
12/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2050 On 06-November-25			Bond Future	122.8067	123.1293	122.8067	123.1293	0
12/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1613.3300	1290.6900	1.6133	1.2907	0
12/11/2024	2050 On 05-February-26			Bond Future	122.6447	122.9732	122.6447	122.9732	0
12/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	153.1700	0.0000	0.1532	0
12/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	175.2900	0.0000	0.1753	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
12/11/2024	AL37 On 06-February-25			Index Future	1066.5330	1066.4590	1066.5330	1,066.4590	0
12/11/2024	AL37 On 08-May-25			Index Future	1088.4220	1088.3450	1088.4220	1,088.3450	0
12/11/2024	AL37 On 07-August-25			Index Future	1110.0740	1109.9900	1110.0740	1,109.9900	0
12/11/2024	AL37 On 06-November-25			Index Future	1131.7250	1131.6350	1131.7250	1,131.6350	0
12/11/2024	AL37 On 05-February-26			Index Future	1152.4090	1152.3110	1152.4090	1,152.3110	0
12/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
12/11/2024	AL7T On 06-February-25			Index Future	1280.7610	1281.6460	1280.7610	1,281.6460	0
12/11/2024	AL7T On 08-May-25			Index Future	1307.0470	1307.9480	1307.0470	1,307.9480	0
12/11/2024	AL7T On 07-August-25			Index Future	1333.0480	1333.9600	1333.0480	1,333.9600	0
12/11/2024	AL7T On 06-November-25			Index Future	1359.0480	1359.9730	1359.0480	1,359.9730	0
12/11/2024	AL7T On 05-February-26			Index Future	1383.8870	1384.8210	1383.8870	1,384.8210	0
12/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
12/11/2024	ALBI On 06-February-25			Index Future	1102.4460	1103.4780	1102.4460	1,103.4780	99
12/11/2024	ALBI On 08-May-25			Index Future	1125.0720	1126.1240	1125.0720	1,126.1240	0
12/11/2024	ALBI On 07-August-25			Index Future	1147.4530	1148.5200	1147.4530	1,148.5200	0
12/11/2024	ALBI On 06-November-25			Index Future	1169.8330	1170.9170	1169.8330	1,170.9170	0
12/11/2024	ALBI On 05-February-26			Index Future	1191.2140	1192.3100	1191.2140	1,192.3100	0
12/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	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
12/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	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
12/11/2024	ES33 On 07-November-24			Bond Future	13.1700	13.1700	72.0659	72.0659	0
12/11/2024	ES33 On 06-February-25			Bond Future	11.1357	11.1161	83.2960	83.3883	0
12/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9564.4500	9656.7400	9.5645	9.6567	0
12/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES33 On 08-May-25			Bond Future	11.2506	11.2302	81.2243	81.3184	0
12/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6452.3200	6546.3900	6.4523	6.5464	0
12/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES33 On 07-August-25			Bond Future	11.3828	11.3616	82.8560	82.9516	0
12/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9051.4000	9146.9500	9.0514	9.1470	0
12/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES33 On 06-November-25			Bond Future	11.5363	11.5142	80.6884	80.7855	0
12/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2038.1900	2135.2700	2.0382	2.1353	0
12/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES33 On 05-February-26			Bond Future	11.7296	11.7065	82.1694	82.2678	0
12/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	1026.0400	927.7000	1.0260	0.9277	0
12/11/2024	ES42 On 07-November-24			Bond Future	13.6100	13.6100	66.6350	66.6350	0
12/11/2024	ES42 On 06-February-25			Bond Future	11.6053	11.5805	79.6028	79.7524	0
12/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11209.3200	11358.8900	11.2093	11.3589	0
12/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES42 On 08-May-25			Bond Future	11.7083	11.6827	76.9877	77.1402	0
12/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8356.8400	8509.3300	8.3568	8.5093	0
12/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES42 On 07-August-25			Bond Future	11.8212	11.7946	78.5331	78.6883	0
12/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10260.9300	10416.1200	10.2609	10.4161	0
12/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES42 On 06-November-25			Bond Future	11.9467	11.9192	75.8118	75.9697	0
12/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2477.9000	2635.8300	2.4779	2.6358	0
12/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES42 On 05-February-26			Bond Future	12.0955	12.0670	77.1992	77.3595	0
12/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1400.5500	1240.1800	1.4006	1.2402	0
12/11/2024	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
12/11/2024	GOVI On 06-February-25			GOVI	1085.4990	1086.4800	1085.4990	1,086.4800	646
12/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1134990.0000	1144800.0000	113.4990	114.4800	0
12/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	GOVI On 08-May-25			GOVI	1107.7780	1108.7760	1107.7780	1,108.7760	0
12/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	857780.0000	867760.0000	85.7780	86.7760	0
12/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	GOVI On 07-August-25			GOVI	1129.8150	1130.8280	1129.8150	1,130.8280	0
12/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1188150.0000	1198280.0000	118.8150	119.8280	0
12/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	GOVI On 06-November-25			GOVI	1151.8510	1152.8790	1151.8510	1,152.8790	0
12/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	398510.0000	408790.0000	39.8510	40.8790	0
12/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	GOVI On 05-February-26			GOVI	1172.9030	1173.9430	1172.9030	1,173.9430	0
12/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	229030.0000	239430.0000	22.9030	23.9430	0
12/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
12/11/2024	IGOV On 06-February-25			Index Future	370.2370	370.5660	370.2370	370.5660	888
12/11/2024	IGOV On 08-May-25			Index Future	377.9240	378.2590	377.9240	378.2590	8
12/11/2024	IGOV On 07-August-25			Index Future	385.5290	385.8690	385.5290	385.8690	0
12/11/2024	IGOV On 06-November-25			Index Future	393.1340	393.4790	393.1340	393.4790	0
12/11/2024	IGOV On 05-February-26			Index Future	400.4030	400.7520	400.4030	400.7520	0
12/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/11/2024	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
12/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
12/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
12/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
12/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
12/11/2024	R033 On 07-November-24			Bond Future	10.3300	10.3300	99.3374	99.3374	0
12/11/2024	R033 On 06-February-25			Bond Future	10.1908	10.1865	102.6192	102.6422	20
12/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	1999.0700	2021.6100	1.9991	2.0216	0
12/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1250.4500	1249.9100	1.2505	1.2499	0
12/11/2024	R033 On 08-May-25			Bond Future	10.2781	10.2736	99.6749	99.6983	0
12/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2431.1900	2450.0700	2.4312	2.4501	0
12/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2158.2000	2153.7000	2.1582	2.1537	0
12/11/2024	R033 On 07-August-25			Bond Future	10.3824	10.3779	101.6538	101.6772	0
12/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2677.5200	2694.4400	2.6775	2.6944	0
12/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2946.3900	2939.9100	2.9464	2.9399	0
12/11/2024	R033 On 06-November-25			Bond Future	10.5042	10.4995	98.5849	98.6083	0
12/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2925.1100	2940.8700	2.9251	2.9409	0
12/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3795.6900	3788.0500	3.7957	3.7881	0
12/11/2024	R033 On 05-February-26			Bond Future	10.6634	10.6586	100.3714	100.3946	0
12/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3248.2900	3263.5200	3.2483	3.2635	0
12/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	4086.6500	4078.6600	4.0867	4.0787	0
12/11/2024	R035 On 07-November-24			Bond Future	12.1800	12.1800	82.6536	82.6536	0
12/11/2024	R035 On 06-February-25			Bond Future	10.5406	10.5208	93.8389	93.9515	89,516
12/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	641.9600	680.6500	0.6420	0.6807	15,000
12/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3192.6800	3118.8000	3.1927	3.1188	0
12/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	950.0700	999.4200	0.9501	0.9994	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2563.3900	2500.1700	2.5634	2.5002	0
12/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1134.4400	1189.1700	1.1344	1.1892	1,000
12/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2283.8700	2226.0300	2.2839	2.2260	0
12/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2029.0400	2103.1300	2.0290	2.1031	0
12/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1410.6400	1372.1600	1.4106	1.3722	1,100
12/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3749.6800	3844.0600	3.7497	3.8441	0
12/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	646.9800	628.7900	0.6470	0.6288	7,500
12/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4623.7600	4723.9200	4.6238	4.7239	0
12/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	447.1200	434.7100	0.4471	0.4347	1,100
12/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	9866.3400	9977.9700	9.8663	9.9780	0
12/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	48.5700	47.6300	0.0486	0.0476	0
12/11/2024	R035 On 08-May-25			Bond Future	10.6262	10.6056	91.2523	91.3670	0
12/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	1935.7300	1993.9200	1.9357	1.9939	150
12/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2980.6800	2924.1700	2.9807	2.9242	0
12/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3523.0400	3601.8100	3.5230	3.6018	0
12/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1744.1200	1708.1900	1.7441	1.7082	150
12/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5472.7300	5566.3200	5.4727	5.5663	400
12/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	987.7700	966.6600	0.9878	0.9667	0
12/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6468.8300	6567.4300	6.4688	6.5674	0
12/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	749.6200	733.5200	0.7496	0.7335	150
12/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6808.5100	6908.5300	6.8085	6.9085	0
12/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	683.3100	668.6300	0.6833	0.6686	0
12/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10821.2000	10931.3600	10.8212	10.9314	0
12/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	214.8600	210.3200	0.2149	0.2103	400
12/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13644.3800	13757.5700	13.6444	13.7576	0
12/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	69.8400	68.3300	0.0698	0.0683	400
12/11/2024	R035 On 07-August-25			Bond Future	10.7275	10.7061	93.0647	93.1812	0
12/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10241.6800	10347.8600	10.2417	10.3479	0
12/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	548.7600	538.3700	0.5488	0.5384	0
12/11/2024	R035 On 06-November-25			Bond Future	10.8463	10.8241	90.3668	90.4853	0
12/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4609.9900	4686.3500	4.6100	4.6864	0
12/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2754.1400	2712.0800	2.7541	2.7121	0
12/11/2024	R035 On 05-February-26			Bond Future	10.9982	10.9751	92.0065	92.1266	0
12/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3295.7100	3357.2700	3.2957	3.3573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4383.7100	4325.2400	4.3837	4.3252	0
12/11/2024	R038 On 07-November-24			Bond Future	11.2400	11.2400	98.7623	98.7623	0
12/11/2024	R038 On 06-February-25			Bond Future	11.1421	11.1121	102.1544	102.3565	30
12/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2428.9700	2555.6300	2.4290	2.5556	0
12/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1774.1100	1698.6500	1.7741	1.6987	0
12/11/2024	R038 On 08-May-25			Bond Future	11.2459	11.2147	98.7587	98.9649	0
12/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	2918.4200	3033.5600	2.9184	3.0336	0
12/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2957.2400	2866.2300	2.9572	2.8662	0
12/11/2024	R038 On 07-August-25			Bond Future	11.3632	11.3308	100.7191	100.9288	0
12/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3265.7300	3374.8300	3.2657	3.3748	0
12/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	4067.2600	3966.6200	4.0673	3.9666	0
12/11/2024	R038 On 06-November-25			Bond Future	11.4943	11.4606	97.1901	97.4034	0
12/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	2969.6000	3062.5300	2.9696	3.0625	1,770
12/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6306.8900	6186.4300	6.3069	6.1864	0
12/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3713.0400	3819.2800	3.7130	3.8193	0
12/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5342.4200	5235.2700	5.3424	5.2353	0
12/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7695.1600	7848.6800	7.6952	7.8487	0
12/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2612.1100	2552.2400	2.6121	2.5522	1,770
12/11/2024	R038 On 05-February-26			Bond Future	11.6540	11.6190	98.9499	99.1666	0
12/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4278.9800	4389.5100	4.2790	4.3895	0
12/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5614.3500	5508.2200	5.6144	5.5082	0
12/11/2024	R053 On 07-November-24			Bond Future	12.8000	12.8000	92.4326	92.4326	0
12/11/2024	R053 On 06-February-25			Bond Future	11.3039	11.2738	106.9603	107.2210	91
12/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12733.2600	12986.8100	12.7333	12.9868	0
12/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	153.2100	146.1200	0.1532	0.1461	0
12/11/2024	R053 On 08-May-25			Bond Future	11.3924	11.3613	103.2858	103.5516	0
12/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10754.2300	10984.3400	10.7542	10.9843	0
12/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	1035.6400	999.9400	1.0356	0.9999	0
12/11/2024	R053 On 07-August-25			Bond Future	11.4911	11.4590	105.3359	105.6065	0
12/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	13770.0600	14004.6500	13.7701	14.0047	0
12/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1268.2000	1232.2000	1.2682	1.2322	0
12/11/2024	R053 On 06-November-25			Bond Future	11.6000	11.5667	101.5181	101.7935	0
12/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6251.9000	6416.1400	6.2519	6.4161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4948.0800	4836.9200	4.9481	4.8369	0
12/11/2024	R053 On 05-February-26			Bond Future	11.7306	11.6960	103.3559	103.6357	0
12/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5249.0300	5390.8600	5.2490	5.3909	0
12/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7226.9100	7088.9400	7.2269	7.0889	0
12/11/2024	R186 On 07-November-24			Bond Future	9.1400	9.1400	106.6649	106.6649	0
12/11/2024	R186 On 06-February-25			Bond Future	8.3192	8.3308	105.1606	105.1405	179,645
12/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1320.6100	1305.3900	1.3206	1.3054	0
12/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	99.0800	103.9500	0.0991	0.1040	0
12/11/2024	R186 On 08-May-25			Bond Future	8.3240	8.3377	107.3182	107.2975	0
12/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	672.1400	662.0500	0.6721	0.6621	0
12/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	452.0400	462.6500	0.4520	0.4627	0
12/11/2024	R186 On 07-August-25			Bond Future	8.3796	8.3964	104.1391	104.1175	0
12/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1362.5000	1347.8200	1.3625	1.3478	1,983
12/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	290.5900	297.5200	0.2906	0.2975	0
12/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1844.9900	1828.3700	1.8450	1.8284	0
12/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	193.0100	198.0000	0.1930	0.1980	0
12/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2457.7500	2439.0200	2.4578	2.4390	0
12/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	93.4200	96.3000	0.0934	0.0963	1,983
12/11/2024	R186 On 06-November-25			Bond Future	8.4959	8.5172	106.1635	106.1410	0
12/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	387.5800	379.5300	0.3876	0.3795	0
12/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	774.9500	789.4200	0.7750	0.7894	0
12/11/2024	R186 On 05-February-26			Bond Future	8.8527	8.8814	102.7840	102.7604	0
12/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	350.5600	341.8800	0.3506	0.3419	0
12/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	698.9600	713.8700	0.6990	0.7139	0
12/11/2024	R202 On 07-November-24			Bond Future	266.3300	266.3300	266.3300	266.3300	0
12/11/2024	R202 On 06-February-25			Bond Future	266.2819	266.4998	266.2819	266.4998	1,928
12/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	508.0800	290.2300	0.5081	0.2902	0
12/11/2024	R202 On 08-May-25			Bond Future	271.8096	272.0314	271.8096	272.0314	269
12/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	500.3700	278.6000	0.5004	0.2786	0
12/11/2024	R202 On 07-August-25			Bond Future	271.9974	272.2216	271.9974	272.2216	0
12/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	397.4400	621.5600	0.3974	0.6216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R202 On 06-November-25			Bond Future	277.3553	277.5825	277.3553	277.5825	0
12/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1715.3000	1942.4600	1.7153	1.9425	0
12/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R202 On 05-February-26			Bond Future	277.1029	277.3336	277.1029	277.3336	0
12/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	717.0800	486.4000	0.7171	0.4864	0
12/11/2024	R209 On 07-November-24			Bond Future	12.2200	12.2200	64.5320	64.5320	0
12/11/2024	R209 On 06-February-25			Bond Future	10.6929	10.6731	73.7659	73.8675	12,623
12/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8310.9300	8411.4400	8.3109	8.4114	0
12/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	52.9700	51.8500	0.0530	0.0519	0
12/11/2024	R209 On 08-May-25			Bond Future	10.7756	10.7551	72.1240	72.2276	6,367
12/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	5974.3500	6064.3300	5.9744	6.0643	0
12/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	630.1100	616.5100	0.6301	0.6165	0
12/11/2024	R209 On 07-August-25			Bond Future	10.8708	10.8496	73.5562	73.6615	0
12/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	8854.4100	8949.2400	8.8544	8.9492	0
12/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	576.4700	565.9800	0.5765	0.5660	0
12/11/2024	R209 On 06-November-25			Bond Future	10.9781	10.9562	71.8335	71.9406	0
12/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4034.9800	4102.9400	4.0350	4.1029	0
12/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2630.6700	2591.5600	2.6307	2.5916	0
12/11/2024	R209 On 05-February-26			Bond Future	11.1118	11.0891	73.1368	73.2453	0
12/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3146.3300	3203.2000	3.1463	3.2032	0
12/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	4021.3700	3969.7300	4.0214	3.9697	0
12/11/2024	R210 On 07-November-24			Bond Future	239.6900	239.6900	239.6900	239.6900	0
12/11/2024	R210 On 06-February-25			Bond Future	244.6500	244.6669	244.6500	244.6669	991
12/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5039.9800	5056.8500	5.0400	5.0569	0
12/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R210 On 08-May-25			Bond Future	246.3483	246.3648	246.3483	246.3648	300
12/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1681.7000	1665.2100	1.6817	1.6652	0
12/11/2024	R210 On 07-August-25			Bond Future	251.3012	251.3169	251.3012	251.3169	0
12/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2861.1700	2876.8900	2.8612	2.8769	0
12/11/2024	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
12/11/2024	R210 On 06-November-25			Bond Future	252.8102	252.8254	252.8102	252.8254	0
12/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	670.2200	685.4200	0.6702	0.6854	0
12/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R210 On 05-February-26			Bond Future	257.4720	257.4860	257.4720	257.4860	0
12/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4372.0300	4386.0100	4.3720	4.3860	0
12/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/11/2024	R213 On 07-November-24			Bond Future	11.2200	11.2200	82.6883	82.6883	0
12/11/2024	R213 On 06-February-25			Bond Future	9.6335	9.6344	91.3034	91.2999	71,179
12/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	6850.6200	6848.7500	6.8506	6.8488	0
12/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	43.8700	45.4600	0.0439	0.0455	0
12/11/2024	R213 On 08-May-25			Bond Future	9.7014	9.7023	89.6180	89.6143	0
12/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	3866.9600	3868.1100	3.8670	3.8681	0
12/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	638.7200	643.5400	0.6387	0.6435	0
12/11/2024	R213 On 07-August-25			Bond Future	9.7895	9.7905	91.3983	91.3941	0
12/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7317.3900	7316.1300	7.3174	7.3161	0
12/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	386.1900	389.0600	0.3862	0.3891	0
12/11/2024	R213 On 06-November-25			Bond Future	9.9024	9.9036	89.6213	89.6166	0
12/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2726.5000	2727.3300	2.7265	2.7273	0
12/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2174.8300	2180.3100	2.1748	2.1803	0
12/11/2024	R213 On 05-February-26			Bond Future	10.0619	10.0634	91.2497	91.2444	0
12/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2231.3100	2231.6000	2.2313	2.2316	0
12/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2851.8600	2857.4400	2.8519	2.8574	0
12/11/2024	R214 On 07-November-24			Bond Future	12.6100	12.6100	59.4367	59.4367	0
12/11/2024	R214 On 06-February-25			Bond Future	11.0811	11.0562	68.9202	69.0564	18,222
12/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4032.5600	4149.1100	4.0326	4.1491	554
12/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	519.9400	500.2400	0.5199	0.5002	0
12/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6161.3800	6290.0400	6.1614	6.2900	554
12/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	204.2100	196.6200	0.2042	0.1966	0
12/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8163.6000	8296.9400	8.1636	8.2969	0
12/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	84.0500	81.1400	0.0841	0.0811	0
12/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	11999.1900	12135.2000	11.9992	12.1352	0
12/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	8.3200	8.0800	0.0083	0.0081	554
12/11/2024	R214 On 08-May-25			Bond Future	11.1617	11.1360	67.0297	67.1687	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
12/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6832.3300	6953.9900	6.8323	6.9540	0
12/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	616.9300	599.6300	0.6169	0.5996	0
12/11/2024	R214 On 07-August-25			Bond Future	11.2537	11.2272	68.3610	68.5024	0
12/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	8940.8800	9066.1500	8.9409	9.0662	0
12/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	666.9100	650.7800	0.6669	0.6508	0
12/11/2024	R214 On 06-November-25			Bond Future	11.3580	11.3307	66.3891	66.5329	0
12/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4298.1800	4388.5900	4.2982	4.3886	0
12/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2841.4400	2787.9900	2.8414	2.7880	0
12/11/2024	R214 On 05-February-26			Bond Future	11.4859	11.4576	67.5937	67.7398	0
12/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3240.8800	3315.4300	3.2409	3.3154	0
12/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4422.3100	4350.7700	4.4223	4.3508	0
12/11/2024	R248 On 07-November-24			Bond Future	12.7900	12.7900	71.9030	71.9030	0
12/11/2024	R248 On 06-February-25			Bond Future	11.2699	11.2399	83.3809	83.5835	273,993
12/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	132.7100	151.0000	0.1327	0.1510	660
12/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	7144.6100	6960.3100	7.1446	6.9603	0
12/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1164.2700	1250.1800	1.1643	1.2502	660
12/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	3016.6300	2899.9500	3.0166	2.9000	0
12/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3790.6400	3947.0000	3.7906	3.9470	0
12/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	984.0500	937.8200	0.9841	0.9378	660
12/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	8922.6300	9117.6100	8.9226	9.1176	0
12/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	158.0900	150.4800	0.1581	0.1505	0
12/11/2024	R248 On 08-May-25			Bond Future	11.3543	11.3233	80.6433	80.8498	15,902
12/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8363.3200	8542.6400	8.3633	8.5426	0
12/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	776.5600	749.3400	0.7766	0.7493	0
12/11/2024	R248 On 07-August-25			Bond Future	11.4501	11.4181	82.2447	82.4550	0
12/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11098.5900	11283.1700	11.0986	11.2832	0
12/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	887.8700	862.1900	0.8879	0.8622	0
12/11/2024	R248 On 06-November-25			Bond Future	11.5579	11.5247	79.3995	79.6136	0
12/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4903.2500	5031.9600	4.9033	5.0320	0
12/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3745.9700	3660.6300	3.7460	3.6606	0
12/11/2024	R248 On 05-February-26			Bond Future	11.6890	11.6547	80.8390	81.0564	0
12/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4073.4700	4183.9600	4.0735	4.1840	0
12/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5541.9500	5435.0500	5.5420	5.4351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0