



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 December 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	2029 On 06-February-25			Bond Future	135.0299	134.9843	135.0299	134.9843	8,604
02/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2629.8900	2584.2900	2.6299	2.5843	0
02/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2029 On 08-May-25			Bond Future	136.3731	136.3262	136.3731	136.3262	728
02/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1476.8800	1523.8100	1.4769	1.5238	0
02/12/2024	2029 On 07-August-25			Bond Future	139.1006	139.0522	139.1006	139.0522	0
02/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1690.5600	1642.1700	1.6906	1.6422	0
02/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2029 On 06-November-25			Bond Future	140.3851	140.3351	140.3851	140.3351	0
02/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	595.0900	545.0500	0.5951	0.5451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2029 On 05-February-26			Bond Future	143.0771	143.0256	143.0771	143.0256	0
02/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2967.1300	2915.5500	2.9671	2.9156	0
02/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2030 On 06-February-25			Bond Future	8.9610	8.9353	96.4509	96.5498	164,106
02/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	460.1500	510.9600	0.4602	0.5110	800
02/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1549.1900	1501.1000	1.5492	1.5011	0
02/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1400.6200	1484.4200	1.4006	1.4844	800
02/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	562.2600	547.1600	0.5623	0.5472	0
02/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2908.3200	3006.2700	2.9083	3.0063	0
02/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	152.2100	151.2600	0.1522	0.1513	800
02/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6352.2700	6451.7500	6.3523	6.4518	0
02/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	7.4500	8.0300	0.0075	0.0080	0
02/12/2024	2030 On 08-May-25			Bond Future	9.0163	8.9890	98.3956	98.4963	0
02/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	816.5200	865.6800	0.8165	0.8657	800
02/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2066.6200	2015.1500	2.0666	2.0152	0
02/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1249.7100	1311.4600	1.2497	1.3115	1,320
02/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1494.6200	1455.7400	1.4946	1.4557	0
02/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1711.3100	1782.7400	1.7113	1.7827	800
02/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1109.9900	1080.7900	1.1100	1.0808	0
02/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2351.8600	2432.7200	2.3519	2.4327	680
02/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	768.7400	748.9700	0.7687	0.7490	0
02/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3685.8100	3777.7300	3.6858	3.7777	0
02/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	387.7200	379.0100	0.3877	0.3790	0
02/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3864.7300	3957.5900	3.8647	3.9576	0
02/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	354.9700	347.2000	0.3550	0.3472	800
02/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4849.2900	4945.8900	4.8493	4.9459	1,640
02/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	220.6100	216.5800	0.2206	0.2166	0
02/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6059.8800	6158.9100	6.0599	6.1589	2,280
02/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	124.0200	122.4200	0.1240	0.1224	0
02/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9829.0100	9929.7300	9.8290	9.9297	0
02/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	10.6000	10.6900	0.0106	0.0107	1,640
02/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11165.0100	11265.7100	11.1650	11.2657	0
02/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3.4500	3.5200	0.0035	0.0035	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	2030 On 07-August-25			Bond Future	9.0888	9.0598	96.3295	96.4317	0
02/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5139.9800	5233.6700	5.1400	5.2337	1,054
02/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	394.8000	386.2500	0.3948	0.3863	0
02/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7002.0000	7100.5800	7.0020	7.1006	0
02/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	203.1100	199.4500	0.2031	0.1995	0
02/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10016.8500	10118.5300	10.0169	10.1185	0
02/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	43.1300	42.5700	0.0431	0.0426	1,054
02/12/2024	2030 On 06-November-25			Bond Future	9.1723	9.1414	98.1898	98.2936	0
02/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2667.7500	2739.6200	2.6678	2.7396	0
02/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1445.0300	1413.0900	1.4450	1.4131	0
02/12/2024	2030 On 05-February-26			Bond Future	9.2811	9.2480	96.0394	96.1448	0
02/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2499.0600	2565.8500	2.4991	2.5659	0
02/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1838.5000	1799.9600	1.8385	1.8000	0
02/12/2024	2032 On 06-February-25			Bond Future	9.6086	9.5731	96.1190	96.2917	118,383
02/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	717.2100	808.5900	0.7172	0.8086	800
02/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1638.5500	1557.2300	1.6386	1.5572	0
02/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2107.6300	2252.7800	2.1076	2.2528	800
02/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	611.2800	583.7300	0.6113	0.5837	0
02/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4833.6000	5004.2000	4.8336	5.0042	0
02/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	128.9400	126.8400	0.1289	0.1268	800
02/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9580.1800	9753.4600	9.5802	9.7535	0
02/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	8.9900	9.5700	0.0090	0.0096	0
02/12/2024	2032 On 08-May-25			Bond Future	9.6786	9.6414	93.8931	94.0690	37,405
02/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1234.1000	1322.4200	1.2341	1.3224	800
02/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2464.6300	2377.0500	2.4646	2.3771	0
02/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2464.9300	2589.7000	2.4649	2.5897	800
02/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1334.5100	1283.3800	1.3345	1.2834	0
02/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5931.0600	6095.0500	5.9311	6.0951	0
02/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	342.8100	330.9000	0.3428	0.3309	0
02/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6164.0800	6329.2200	6.1641	6.3292	0
02/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	314.5800	303.8200	0.3146	0.3038	800
02/12/2024	2032 On 07-August-25			Bond Future	9.7609	9.7219	95.7476	95.9266	0
02/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9845.7900	10018.0200	9.8458	10.0180	0
02/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	229.5200	222.7400	0.2295	0.2227	0

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02/12/2024	2032 On 06-November-25			Bond Future	9.8605	9.8195	93.4358	93.6179	0
02/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4277.3800	4407.9000	4.2774	4.4079	0
02/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1837.5000	1785.9200	1.8375	1.7859	0
02/12/2024	2032 On 05-February-26			Bond Future	9.9790	9.9359	95.2019	95.3870	0
02/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3536.1900	3650.7400	3.5362	3.6507	0
02/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2764.7400	2694.1500	2.7647	2.6942	0
02/12/2024	2033 On 06-February-25			Bond Future	128.9359	128.9436	128.9359	128.9436	6,315
02/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3995.8500	4003.5700	3.9959	4.0036	0
02/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2033 On 08-May-25			Bond Future	130.0555	130.0630	130.0555	130.0630	5,288
02/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	564.5200	557.0100	0.5645	0.5570	0
02/12/2024	2033 On 07-August-25			Bond Future	132.6567	132.6639	132.6567	132.6639	0
02/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4006.6500	4013.8500	4.0067	4.0139	0
02/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2033 On 06-November-25			Bond Future	133.7141	133.7209	133.7141	133.7209	0
02/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	574.1300	580.8800	0.5741	0.5809	0
02/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2033 On 05-February-26			Bond Future	136.2783	136.2847	136.2783	136.2847	0
02/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3398.3300	3404.6800	3.3983	3.4047	0
02/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2037 On 06-February-25			Bond Future	10.6567	10.5908	85.8545	86.2506	164,942
02/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11402.3400	11798.0400	11.4023	11.7980	0
02/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	8.5200	8.0900	0.0085	0.0081	0
02/12/2024	2037 On 08-May-25			Bond Future	10.7479	10.6795	87.5855	87.9894	3,975
02/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8598.9800	8974.3000	8.5990	8.9743	0
02/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	365.2400	336.6900	0.3652	0.3367	0
02/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9989.7300	10374.5700	9.9897	10.3746	15,000
02/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	247.5000	228.4700	0.2475	0.2285	0
02/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13402.1800	13800.6500	13.4022	13.8007	7,500
02/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	69.2900	63.8900	0.0693	0.0639	0
02/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13626.2800	14025.2500	13.6263	14.0253	7,500
02/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	62.8300	57.9300	0.0628	0.0579	0

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02/12/2024	2037 On 07-August-25			Bond Future	10.8508	10.7798	85.0549	85.4664	15
02/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1701.3100	1870.0500	1.7013	1.8701	2,541
02/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4722.4700	4479.7000	4.7225	4.4797	0
02/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2211.2200	2408.4100	2.2112	2.4084	2,341
02/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3972.5400	3758.2200	3.9725	3.7582	0
02/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2454.4600	2663.6200	2.4545	2.6636	200
02/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3683.5100	3481.1600	3.6835	3.4812	0
02/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3789.3600	4051.3600	3.7894	4.0514	0
02/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2537.0900	2387.5800	2.5371	2.3876	2,541
02/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5054.3300	5352.2100	5.0543	5.3522	0
02/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1855.4900	1741.8600	1.8555	1.7419	2,541
02/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6635.8600	6966.1500	6.6359	6.9662	0
02/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1289.3600	1208.1400	1.2894	1.2081	2,541
02/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8094.0900	8445.9500	8.0941	8.4460	0
02/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	933.1700	873.5200	0.9332	0.8735	2,541
02/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11677.7800	12063.0600	11.6778	12.0631	0
02/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	395.4500	369.2200	0.3955	0.3692	0
02/12/2024	2037 On 06-November-25			Bond Future	10.9580	10.8842	86.6966	87.1157	0
02/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6044.9300	6343.6700	6.0449	6.3437	0
02/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2355.0200	2234.6900	2.3550	2.2347	0
02/12/2024	2037 On 05-February-26			Bond Future	11.0797	11.0030	84.0772	84.5039	0
02/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4649.9700	4902.9200	4.6500	4.9029	0
02/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3986.4200	3812.7200	3.9864	3.8127	0
02/12/2024	2038 On 06-February-25			Bond Future	139.4294	139.3621	139.4294	139.3621	2,650
02/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4199.3500	4132.0900	4.1994	4.1321	0
02/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2038 On 08-May-25			Bond Future	142.2752	142.2061	142.2752	142.2061	480
02/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2595.1700	2526.1100	2.5952	2.5261	0
02/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2038 On 07-August-25			Bond Future	142.9879	142.9168	142.9879	142.9168	0
02/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3427.8600	3356.8400	3.4279	3.3568	0
02/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2038 On 06-November-25			Bond Future	145.7860	145.7128	145.7860	145.7128	0
02/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1905.9500	1832.8000	1.9060	1.8328	0

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02/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2038 On 05-February-26			Bond Future	146.4118	146.3365	146.4118	146.3365	0
02/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3211.7600	3136.4700	3.2118	3.1365	0
02/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2040 On 06-February-25			Bond Future	10.9235	10.8731	86.2412	86.5707	68,304
02/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1901.1300	2126.1800	1.9011	2.1262	780
02/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1404.7400	1300.3300	1.4047	1.3003	0
02/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	5150.3700	5459.5600	5.1504	5.4596	0
02/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	305.3000	285.0300	0.3053	0.2850	780
02/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7838.9200	8164.2100	7.8389	8.1642	0
02/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	89.6100	85.4400	0.0896	0.0854	780
02/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11828.7700	12158.2300	11.8288	12.1582	0
02/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	12.9500	12.9500	0.0130	0.0130	0
02/12/2024	2040 On 08-May-25			Bond Future	11.0162	10.9640	87.9800	88.3158	3,900
02/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9838.8600	10156.4000	9.8389	10.1564	0
02/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	358.4200	340.0900	0.3584	0.3401	0
02/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10428.8700	10749.2700	10.4289	10.7493	15,000
02/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	308.1500	292.6800	0.3082	0.2927	0
02/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13702.5200	14033.4000	13.7025	14.0334	7,500
02/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	105.9300	100.9400	0.1059	0.1009	0
02/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	14033.3600	14364.8600	14.0334	14.3649	7,500
02/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	93.1300	88.7600	0.0931	0.0888	0
02/12/2024	2040 On 07-August-25			Bond Future	11.1198	11.0657	85.2065	85.5486	16
02/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12626.7600	12948.8600	12.6268	12.9489	0
02/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	442.5300	422.5500	0.4425	0.4226	0
02/12/2024	2040 On 06-November-25			Bond Future	11.2267	11.1707	86.8508	87.1991	0
02/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6388.9800	6637.5700	6.3890	6.6376	0
02/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2711.7100	2611.9900	2.7117	2.6120	0
02/12/2024	2040 On 05-February-26			Bond Future	11.3470	11.2888	83.9834	84.3380	0
02/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5197.4200	5413.5200	5.1974	5.4135	0
02/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4334.3900	4195.8800	4.3344	4.1959	0
02/12/2024	2044 On 06-February-25			Bond Future	11.0157	10.9807	82.3816	82.6184	70,194
02/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	682.6500	782.8000	0.6827	0.7828	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3212.3100	3075.6600	3.2123	3.0757	0
02/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	2218.0700	2398.5000	2.2181	2.3985	8,825
02/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1319.1700	1262.8000	1.3192	1.2628	0
02/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3805.7000	4019.9300	3.8057	4.0199	0
02/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	637.2200	614.6500	0.6372	0.6147	8,825
02/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6441.1900	6674.8900	6.4412	6.6749	422
02/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	203.9900	200.8900	0.2040	0.2009	0
02/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	9175.9300	9413.6000	9.1759	9.4136	422
02/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	60.3300	61.2000	0.0603	0.0612	0
02/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11938.8600	12176.5300	11.9389	12.1765	0
02/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	16.3800	17.2500	0.0164	0.0173	0
02/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15570.4100	15807.3600	15.5704	15.8074	0
02/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1.1400	1.2900	0.0011	0.0013	422
02/12/2024	2044 On 08-May-25		Call	Bond Future	17.0700	20.8000	0.0171	0.0208	0
02/12/2024	2044 On 08-May-25			Bond Future	11.1038	11.0676	84.0425	84.2839	7,734
02/12/2024	2044 On 08-May-25		Put	Bond Future	15974.5600	15736.9100	15.9746	15.7369	0
02/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	2110.3300	2244.1700	2.1103	2.2442	2,490
02/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3348.7600	3241.2200	3.3488	3.2412	0
02/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4950.2200	5145.0600	4.9502	5.1451	0
02/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1439.3100	1392.7700	1.4393	1.3928	2,490
02/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8525.8700	8751.2100	8.5259	8.7512	0
02/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	577.3800	561.3400	0.5774	0.5613	2,490
02/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	10108.2600	10339.9600	10.1083	10.3400	0
02/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	390.5700	380.8900	0.3906	0.3809	0
02/12/2024	2044 On 07-August-25			Bond Future	11.2016	11.1642	81.3165	81.5623	0
02/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12767.7300	13001.4500	12.7677	13.0015	0
02/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	489.2400	477.1900	0.4892	0.4772	0
02/12/2024	2044 On 06-November-25			Bond Future	11.3020	11.2633	82.8856	83.1358	0
02/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6512.2000	6694.8500	6.5122	6.6949	0
02/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2915.3200	2847.7800	2.9153	2.8478	0
02/12/2024	2044 On 05-February-26			Bond Future	11.4143	11.3743	80.0685	80.3231	0
02/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5346.9500	5507.5300	5.3470	5.5075	0
02/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4431.1700	4337.1400	4.4312	4.3371	0
02/12/2024	2046 On 06-February-25			Bond Future	121.7755	121.7828	121.7755	121.7828	18,479

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7765.4500	7772.8000	7.7655	7.7728	0
02/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2046 On 08-May-25			Bond Future	122.0409	122.0480	122.0409	122.0480	0
02/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	70.9100	77.9800	0.0709	0.0780	0
02/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2046 On 07-August-25			Bond Future	124.4811	124.4880	124.4811	124.4880	0
02/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5791.1400	5797.9700	5.7911	5.7980	0
02/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2046 On 06-November-25			Bond Future	124.6566	124.6628	124.6566	124.6628	0
02/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	753.3800	747.2200	0.7534	0.7472	0
02/12/2024	2046 On 05-February-26			Bond Future	127.0454	127.0511	127.0454	127.0511	0
02/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5395.4100	5401.0800	5.3954	5.4011	0
02/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2050 On 06-February-25			Bond Future	121.1184	121.1259	121.1184	121.1259	16,403
02/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5518.4100	5525.8800	5.5184	5.5259	0
02/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2050 On 08-May-25			Bond Future	123.5905	123.5979	123.5905	123.5979	0
02/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2430.5200	2437.8600	2.4305	2.4379	0
02/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2050 On 07-August-25			Bond Future	123.6860	123.6930	123.6860	123.6930	0
02/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	3796.0100	3802.9600	3.7960	3.8030	0
02/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2050 On 06-November-25			Bond Future	126.1063	126.1128	126.1063	126.1128	0
02/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1686.2500	1692.8300	1.6863	1.6928	0
02/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	2050 On 05-February-26			Bond Future	126.1063	126.1122	126.1063	126.1122	0
02/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3286.2600	3292.2200	3.2863	3.2922	0
02/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	AL37 On 06-February-25			Index Future	1078.6410	1079.8140	1078.6410	1,079.8140	0
02/12/2024	AL37 On 08-May-25			Index Future	1100.4040	1101.5910	1100.4040	1,101.5910	0
02/12/2024	AL37 On 07-August-25			Index Future	1122.1700	1123.3680	1122.1700	1,123.3680	0
02/12/2024	AL37 On 06-November-25			Index Future	1143.9080	1145.1160	1143.9080	1,145.1160	0
02/12/2024	AL37 On 05-February-26			Index Future	1165.6270	1166.8450	1165.6270	1,166.8450	0
02/12/2024	AL7T On 06-February-25			Index Future	1301.8190	1304.9580	1301.8190	1,304.9580	0
02/12/2024	AL7T On 08-May-25			Index Future	1328.0840	1331.2750	1328.0840	1,331.2750	0
02/12/2024	AL7T On 07-August-25			Index Future	1354.3530	1357.5920	1354.3530	1,357.5920	0
02/12/2024	AL7T On 06-November-25			Index Future	1380.5900	1383.8750	1380.5900	1,383.8750	0
02/12/2024	AL7T On 05-February-26			Index Future	1406.8030	1410.1350	1406.8030	1,410.1350	0
02/12/2024	ALBI On 06-February-25			Index Future	1120.6070	1123.1560	1120.6070	1,123.1560	98
02/12/2024	ALBI On 08-May-25			Index Future	1143.2160	1145.8070	1143.2160	1,145.8070	0
02/12/2024	ALBI On 07-August-25			Index Future	1165.8290	1168.4580	1165.8290	1,168.4580	0
02/12/2024	ALBI On 06-November-25			Index Future	1188.4130	1191.0790	1188.4130	1,191.0790	0
02/12/2024	ALBI On 05-February-26			Index Future	1210.9770	1213.6800	1210.9770	1,213.6800	0
02/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
02/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
02/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	ES33 On 06-February-25			Bond Future	10.8703	10.8146	84.5595	84.8276	0
02/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10827.8800	11095.9600	10.8279	11.0960	0
02/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES33 On 08-May-25			Bond Future	10.9795	10.9215	82.4854	82.7587	0
02/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7713.4100	7986.7100	7.7134	7.9867	0
02/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES33 On 07-August-25			Bond Future	11.1013	11.0407	84.1339	84.4124	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10329.3400	10607.7700	10.3293	10.6078	0
02/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES33 On 06-November-25			Bond Future	11.2438	11.1805	81.9818	82.2653	0
02/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3331.5400	3615.0300	3.3315	3.6150	0
02/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES33 On 05-February-26			Bond Future	11.4083	11.3420	83.5491	83.8377	0
02/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	353.6200	642.2000	0.3536	0.6422	0
02/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES42 On 06-February-25			Bond Future	11.3596	11.3093	81.1072	81.4208	0
02/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12713.6800	13027.3200	12.7137	13.0273	0
02/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES42 On 08-May-25			Bond Future	11.4583	11.4062	78.4954	78.8152	0
02/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9864.4800	10184.3200	9.8645	10.1843	0
02/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES42 On 07-August-25			Bond Future	11.5633	11.5094	80.0632	80.3891	0
02/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11791.0500	12116.9000	11.7911	12.1169	0
02/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES42 On 06-November-25			Bond Future	11.6807	11.6248	77.3624	77.6943	0
02/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4028.5200	4360.4500	4.0285	4.3605	0
02/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	ES42 On 05-February-26			Bond Future	11.8088	11.7509	78.8388	79.1767	0
02/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	239.0500	577.0100	0.2391	0.5770	0
02/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	GOVI On 06-February-25			GOVI	1103.1770	1105.6330	1103.1770	1,105.6330	637
02/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1311770.0000	1336330.0000	131.1770	133.6330	0
02/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	GOVI On 08-May-25			GOVI	1125.4340	1127.9300	1125.4340	1,127.9300	0
02/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1034340.0000	1059300.0000	103.4340	105.9300	0
02/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	GOVI On 07-August-25			GOVI	1147.6950	1150.2280	1147.6950	1,150.2280	0
02/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1366950.0000	1392280.0000	136.6950	139.2280	0
02/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	GOVI On 06-November-25			GOVI	1169.9280	1172.4960	1169.9280	1,172.4960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	579280.0000	604960.0000	57.9280	60.4960	0
02/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	GOVI On 05-February-26			GOVI	1192.1410	1194.7440	1192.1410	1,194.7440	0
02/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	421410.0000	447440.0000	42.1410	44.7440	0
02/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
02/12/2024	IGOV On 06-February-25			Index Future	375.2770	375.3920	375.2770	375.3920	874
02/12/2024	IGOV On 08-May-25			Index Future	382.9400	383.0530	382.9400	383.0530	8
02/12/2024	IGOV On 07-August-25			Index Future	390.6030	390.7150	390.6030	390.7150	0
02/12/2024	IGOV On 06-November-25			Index Future	398.2570	398.3660	398.2570	398.3660	0
02/12/2024	IGOV On 05-February-26			Index Future	405.9050	406.0110	405.9050	406.0110	0
02/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
02/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
02/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
02/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
02/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
02/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
02/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
02/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
02/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
02/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
02/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
02/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
02/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
02/12/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
02/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
02/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
02/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
02/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
02/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
02/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
02/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
02/12/2024	R033 On 06-February-25			Bond Future	9.8544	9.8190	104.4598	104.6561	3,821
02/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3087.2200	3263.9400	3.0872	3.2639	0
02/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	497.9300	478.3600	0.4979	0.4784	0
02/12/2024	R033 On 08-May-25			Bond Future	9.9323	9.8952	101.5175	101.7175	0
02/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3397.2300	3549.6300	3.3972	3.5496	0
02/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1281.5900	1234.0500	1.2816	1.2341	0
02/12/2024	R033 On 07-August-25			Bond Future	10.0218	9.9831	103.5225	103.7260	0
02/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3621.8200	3762.0500	3.6218	3.7621	0
02/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2021.9200	1958.6700	2.0219	1.9587	0
02/12/2024	R033 On 06-November-25			Bond Future	10.1280	10.0874	100.4776	100.6846	0
02/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3802.8400	3935.2500	3.8028	3.9353	0
02/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2780.6900	2706.1100	2.7807	2.7061	0
02/12/2024	R033 On 05-February-26			Bond Future	10.2520	10.2094	102.3758	102.5863	0
02/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4292.8400	4426.0400	4.2928	4.4260	0
02/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3126.8100	3049.5300	3.1268	3.0495	0
02/12/2024	R035 On 06-February-25			Bond Future	10.2452	10.1997	95.5387	95.8042	87,872
02/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1041.3800	1186.6600	1.0414	1.1867	15,000
02/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1892.3200	1772.0600	1.8923	1.7721	0
02/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1495.5700	1669.2400	1.4956	1.6692	100
02/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1409.1100	1317.2400	1.4091	1.3172	0
02/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1757.1100	1943.6500	1.7571	1.9437	1,000
02/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1206.7600	1127.7600	1.2068	1.1278	0
02/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2949.0500	3174.5800	2.9491	3.1746	0
02/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	630.8700	590.8600	0.6309	0.5909	1,100
02/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5023.4800	5277.6500	5.0235	5.2777	0
02/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	221.0000	209.6300	0.2210	0.2096	7,500
02/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6010.7500	6270.5100	6.0108	6.2705	0
02/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	134.3300	128.5500	0.1343	0.1286	1,100
02/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11523.3800	11789.1100	11.5234	11.7891	0
02/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	5.8300	6.0200	0.0058	0.0060	0
02/12/2024	R035 On 08-May-25			Bond Future	10.3243	10.2770	92.9547	93.2254	1,000
02/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2664.3900	2839.5300	2.6644	2.8395	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2006.9300	1911.4300	2.0069	1.9114	0
02/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4558.9100	4776.8600	4.5589	4.7769	0
02/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1077.5800	1024.8900	1.0776	1.0249	150
02/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6746.2300	6990.2700	6.7462	6.9903	400
02/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	558.8600	532.2600	0.5589	0.5323	0
02/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7828.5900	8080.4100	7.8286	8.0804	0
02/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	406.9700	388.1500	0.4070	0.3882	150
02/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8193.5900	8447.5100	8.1936	8.4475	0
02/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	365.9800	349.2600	0.3660	0.3493	0
02/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12393.2400	12660.5300	12.3932	12.6605	0
02/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	84.4900	81.1400	0.0845	0.0811	400
02/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15298.6000	15568.5000	15.2986	15.5685	0
02/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	21.6500	20.9100	0.0217	0.0209	400
02/12/2024	R035 On 07-August-25			Bond Future	10.4146	10.3654	94.7911	95.0667	0
02/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11743.3500	12005.6200	11.7434	12.0056	0
02/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	323.9700	310.6200	0.3240	0.3106	0
02/12/2024	R035 On 06-November-25			Bond Future	10.5220	10.4707	92.1159	92.3964	0
02/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5820.3300	6024.5800	5.8203	6.0246	0
02/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2215.4500	2139.1300	2.2155	2.1391	0
02/12/2024	R035 On 05-February-26			Bond Future	10.6460	10.5925	93.8575	94.1430	0
02/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4386.9600	4559.8700	4.3870	4.5599	0
02/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3623.9500	3511.3800	3.6240	3.5114	0
02/12/2024	R038 On 06-February-25			Bond Future	10.7929	10.7373	104.5453	104.9337	6,650
02/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3766.4800	4095.0300	3.7665	4.0950	0
02/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	720.7300	660.9000	0.7207	0.6609	0
02/12/2024	R038 On 08-May-25			Bond Future	10.8880	10.8303	101.1629	101.5589	1,923
02/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4162.6400	4446.6700	4.1626	4.4467	0
02/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1797.2300	1685.3200	1.7972	1.6853	0
02/12/2024	R038 On 07-August-25			Bond Future	10.9925	10.9325	103.1607	103.5641	0
02/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4488.6700	4751.0100	4.4887	4.7510	0
02/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2848.5900	2707.5900	2.8486	2.7076	0
02/12/2024	R038 On 06-November-25			Bond Future	11.1102	11.0478	99.6669	100.0776	0
02/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4026.4300	4250.9200	4.0264	4.2509	1,770
02/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4886.8800	4700.6500	4.8869	4.7007	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4936.7700	5186.3800	4.9368	5.1864	0
02/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4089.3100	3928.2000	4.0893	3.9282	0
02/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9472.5800	9802.2100	9.4726	9.8022	0
02/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1912.6900	1831.6000	1.9127	1.8316	1,770
02/12/2024	R038 On 05-February-26			Bond Future	11.2415	11.1766	101.5490	101.9671	0
02/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5656.0900	5912.1700	5.6561	5.9122	0
02/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4392.3800	4230.3700	4.3924	4.2304	0
02/12/2024	R053 On 06-February-25			Bond Future	10.9582	10.9130	110.0314	110.4459	2,011
02/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15676.6100	16091.3500	15.6766	16.0914	0
02/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	25.5000	25.7800	0.0255	0.0258	0
02/12/2024	R053 On 08-May-25			Bond Future	11.0389	10.9920	106.3823	106.8049	0
02/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	13351.6200	13751.4500	13.3516	13.7515	0
02/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	536.5400	513.7900	0.5365	0.5138	0
02/12/2024	R053 On 07-August-25			Bond Future	11.1262	11.0778	108.4831	108.9135	0
02/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	16402.0600	16803.6800	16.4021	16.8037	0
02/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	753.0900	724.2400	0.7531	0.7242	0
02/12/2024	R053 On 06-November-25			Bond Future	11.2232	11.1731	104.7136	105.1520	0
02/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	8192.9100	8503.9800	8.1929	8.5040	0
02/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3693.6000	3566.2800	3.6936	3.5663	0
02/12/2024	R053 On 05-February-26			Bond Future	11.3298	11.2779	106.6908	107.1370	0
02/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	7057.3400	7333.3100	7.0573	7.3333	0
02/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5700.3500	5530.0700	5.7004	5.5301	0
02/12/2024	R186 On 06-February-25			Bond Future	8.1669	8.1336	105.4247	105.4827	194,479
02/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1507.2300	1564.4100	1.5072	1.5644	0
02/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	21.5800	20.7800	0.0216	0.0208	0
02/12/2024	R186 On 08-May-25			Bond Future	8.1701	8.1313	107.5509	107.6098	0
02/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	736.0300	778.9400	0.7360	0.7789	0
02/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	283.1600	267.2200	0.2832	0.2672	0
02/12/2024	R186 On 07-August-25			Bond Future	8.2033	8.1571	104.3659	104.4255	0
02/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1476.5000	1527.0100	1.4765	1.5270	1,983
02/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	177.8000	168.7300	0.1778	0.1687	0
02/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1990.0000	2044.1400	1.9900	2.0441	0
02/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	111.2300	105.7900	0.1112	0.1058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2645.8600	2702.8200	2.6459	2.7028	0
02/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	54.7400	52.1200	0.0547	0.0521	1,983
02/12/2024	R186 On 06-November-25			Bond Future	8.2892	8.2323	106.3821	106.4424	0
02/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	432.1000	462.0400	0.4321	0.4620	0
02/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	600.8900	570.5500	0.6009	0.5706	0
02/12/2024	R186 On 05-February-26			Bond Future	8.4858	8.4120	103.0863	103.1473	0
02/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	453.2600	485.2200	0.4533	0.4852	0
02/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	499.3200	470.3300	0.4993	0.4703	0
02/12/2024	R202 On 06-February-25			Bond Future	268.9435	269.5700	268.9435	269.5700	1,916
02/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2153.4500	2779.9700	2.1535	2.7800	0
02/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R202 On 08-May-25			Bond Future	274.4332	275.0716	274.4332	275.0716	269
02/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2123.2400	2761.5600	2.1232	2.7616	0
02/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R202 On 07-August-25			Bond Future	274.6690	275.3189	274.6690	275.3189	0
02/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3068.9700	3718.9400	3.0690	3.7189	0
02/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R202 On 06-November-25			Bond Future	280.0448	280.7064	280.0448	280.7064	0
02/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4404.7800	5066.4400	4.4048	5.0664	0
02/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R202 On 05-February-26			Bond Future	280.0670	280.7399	280.0670	280.7399	0
02/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2247.0400	2919.9200	2.2470	2.9199	0
02/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R209 On 06-February-25			Bond Future	10.4153	10.3597	75.2088	75.5028	11,154
02/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9709.3500	10003.2000	9.7094	10.0032	0
02/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	8.4900	8.3400	0.0085	0.0083	0
02/12/2024	R209 On 08-May-25			Bond Future	10.4929	10.4353	73.5707	73.8704	6,367
02/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7141.5600	7419.2300	7.1416	7.4192	0
02/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	350.6600	328.6200	0.3507	0.3286	0
02/12/2024	R209 On 07-August-25			Bond Future	10.5792	10.5195	75.0239	75.3293	0
02/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10100.7500	10387.1400	10.1008	10.3871	0
02/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	355.1100	336.1300	0.3551	0.3361	0
02/12/2024	R209 On 06-November-25			Bond Future	10.6772	10.6154	73.3207	73.6317	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	5034.1900	5253.8800	5.0342	5.2539	0
02/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2142.7200	2051.4600	2.1427	2.0515	0
02/12/2024	R209 On 05-February-26			Bond Future	10.7877	10.7235	74.7068	75.0233	0
02/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4105.6600	4296.2600	4.1057	4.2963	0
02/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3410.7200	3284.7800	3.4107	3.2848	0
02/12/2024	R210 On 06-February-25			Bond Future	244.4175	244.4343	244.4175	244.4343	991
02/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4807.5100	4824.3400	4.8075	4.8243	0
02/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R210 On 08-May-25			Bond Future	246.0408	246.0573	246.0408	246.0573	300
02/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1989.2200	1972.7200	1.9892	1.9727	0
02/12/2024	R210 On 07-August-25			Bond Future	250.9612	250.9770	250.9612	250.9770	0
02/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2521.1900	2536.9800	2.5212	2.5370	0
02/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R210 On 06-November-25			Bond Future	252.4466	252.4615	252.4466	252.4615	0
02/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	306.6100	321.4700	0.3066	0.3215	0
02/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R210 On 05-February-26			Bond Future	257.2860	257.3001	257.2860	257.3001	0
02/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4186.0200	4200.1200	4.1860	4.2001	0
02/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
02/12/2024	R213 On 06-February-25			Bond Future	9.3715	9.3410	92.4033	92.5324	74,381
02/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7916.5000	8046.3100	7.9165	8.0463	0
02/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	9.8500	10.5600	0.0099	0.0106	0
02/12/2024	R213 On 08-May-25			Bond Future	9.4330	9.4010	90.7091	90.8405	0
02/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4671.8000	4793.3800	4.6718	4.7934	0
02/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	352.4900	342.6300	0.3525	0.3426	0
02/12/2024	R213 On 07-August-25			Bond Future	9.5084	9.4747	92.5014	92.6351	0
02/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8253.0400	8381.7200	8.2530	8.3817	0
02/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	218.6900	213.6800	0.2187	0.2137	0
02/12/2024	R213 On 06-November-25			Bond Future	9.6078	9.5721	90.7348	90.8707	0
02/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3316.9800	3412.2000	3.3170	3.4122	0
02/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1651.7800	1611.1200	1.6518	1.6111	0
02/12/2024	R213 On 05-February-26			Bond Future	9.7303	9.6925	92.4517	92.5897	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2880.1700	2965.5900	2.8802	2.9656	0
02/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2298.7200	2246.0500	2.2987	2.2461	0
02/12/2024	R214 On 06-February-25			Bond Future	10.7672	10.7168	70.6709	70.9583	18,407
02/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5424.0000	5701.7900	5.4240	5.7018	521
02/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	160.6600	151.0400	0.1607	0.1510	0
02/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7753.3900	8039.1500	7.7534	8.0392	521
02/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	45.5000	43.8500	0.0455	0.0439	0
02/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9844.1600	10131.4700	9.8442	10.1315	0
02/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	13.8900	13.7900	0.0139	0.0138	0
02/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13742.0100	14029.4500	13.7420	14.0295	0
02/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.4200	0.4500	0.0004	0.0005	521
02/12/2024	R214 On 08-May-25			Bond Future	10.8419	10.7899	68.7925	69.0855	3,232
02/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8300.9200	8577.2000	8.3009	8.5772	0
02/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	322.7600	306.0000	0.3228	0.3060	0
02/12/2024	R214 On 07-August-25			Bond Future	10.9245	10.8708	70.1516	70.4502	0
02/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10485.5800	10764.8500	10.4856	10.7649	0
02/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	421.0000	401.7200	0.4210	0.4017	0
02/12/2024	R214 On 06-November-25			Bond Future	11.0191	10.9637	68.2063	68.5104	0
02/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5579.0500	5797.7300	5.5791	5.7977	0
02/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2305.0500	2219.6700	2.3051	2.2197	0
02/12/2024	R214 On 05-February-26			Bond Future	11.1251	11.0678	69.4960	69.8055	0
02/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4402.7800	4591.1200	4.4028	4.5911	0
02/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3681.9100	3560.7500	3.6819	3.5608	0
02/12/2024	R248 On 06-February-25			Bond Future	10.9497	10.9147	85.5864	85.8338	274,236
02/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	254.3300	308.4800	0.2543	0.3085	660
02/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5060.7800	4867.4900	5.0608	4.8675	0
02/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1945.3000	2121.4900	1.9453	2.1215	660
02/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1592.2100	1520.9600	1.5922	1.5210	0
02/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	5365.4200	5603.2200	5.3654	5.6032	0
02/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	353.3800	343.7400	0.3534	0.3437	660
02/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	11000.9300	11249.3700	11.0009	11.2494	0
02/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	30.9400	31.9400	0.0309	0.0319	0
02/12/2024	R248 On 08-May-25			Bond Future	11.0275	10.9914	82.8653	83.1174	16,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	10222.6200	10463.9900	10.2226	10.4640	0
02/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	413.8900	403.1600	0.4139	0.4032	0
02/12/2024	R248 On 07-August-25			Bond Future	11.1133	11.0760	84.5022	84.7590	0
02/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	13010.4400	13253.6900	13.0104	13.2537	0
02/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	542.2400	528.7100	0.5422	0.5287	0
02/12/2024	R248 On 06-November-25			Bond Future	11.2105	11.1719	81.6912	81.9526	0
02/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6423.5800	6612.5300	6.4236	6.6125	0
02/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	2974.5700	2902.1200	2.9746	2.9021	0
02/12/2024	R248 On 05-February-26			Bond Future	11.3190	11.2791	83.2351	83.5011	0
02/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5502.7700	5670.1100	5.5028	5.6701	0
02/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4575.1600	4476.5100	4.5752	4.4765	0
02/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
02/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0