



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
03/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	2029 On 06-February-25			Bond Future	135.0755	135.0299	135.0755	135.0299	8,604
03/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2675.4600	2629.8900	2.6755	2.6299	0
03/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2029 On 08-May-25			Bond Future	136.4200	136.3731	136.4200	136.3731	728
03/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1430.0300	1476.8800	1.4300	1.4769	0
03/12/2024	2029 On 07-August-25			Bond Future	139.1489	139.1006	139.1489	139.1006	0
03/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1738.8800	1690.5600	1.7389	1.6906	0
03/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2029 On 06-November-25			Bond Future	140.4335	140.3851	140.4335	140.3851	0
03/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	643.4900	595.0900	0.6435	0.5951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2029 On 05-February-26			Bond Future	143.1270	143.0771	143.1270	143.0771	0
03/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3017.0000	2967.1300	3.0170	2.9671	0
03/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2030 On 06-February-25			Bond Future	8.8978	8.9610	96.6946	96.4509	162,598
03/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	536.3200	460.1500	0.5363	0.4602	800
03/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1381.6600	1549.1900	1.3817	1.5492	0
03/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1556.5000	1400.6200	1.5565	1.4006	800
03/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	474.4400	562.2600	0.4744	0.5623	0
03/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	3120.8000	2908.3200	3.1208	2.9083	0
03/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	120.9900	152.2100	0.1210	0.1522	800
03/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6593.8500	6352.2700	6.5939	6.3523	0
03/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5.3300	7.4500	0.0053	0.0075	0
03/12/2024	2030 On 08-May-25			Bond Future	8.9489	9.0163	98.6446	98.3956	0
03/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	906.0600	816.5200	0.9061	0.8165	800
03/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1907.2500	2066.6200	1.9073	2.0666	0
03/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1368.0500	1249.7100	1.3681	1.2497	1,320
03/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1364.0500	1494.6200	1.3641	1.4946	0
03/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1853.6900	1711.3100	1.8537	1.7113	800
03/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1003.4600	1109.9900	1.0035	1.1100	0
03/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2519.7100	2351.8600	2.5197	2.3519	680
03/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	687.6800	768.7400	0.6877	0.7687	0
03/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3888.1000	3685.8100	3.8881	3.6858	0
03/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	341.1000	387.7200	0.3411	0.3877	0
03/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	4070.3500	3864.7300	4.0704	3.8647	0
03/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	311.6800	354.9700	0.3117	0.3550	800
03/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	5069.4100	4849.2900	5.0694	4.8493	1,640
03/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	191.8200	220.6100	0.1918	0.2206	0
03/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6291.4800	6059.8800	6.2915	6.0599	2,280
03/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	106.7100	124.0200	0.1067	0.1240	0
03/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	10075.9700	9829.0100	10.0760	9.8290	0
03/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	8.6500	10.6000	0.0087	0.0106	1,640
03/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11413.2200	11165.0100	11.4132	11.1650	0
03/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.7500	3.4500	0.0028	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
03/12/2024	2030 On 07-August-25			Bond Future	9.0167	9.0888	96.5837	96.3295	0
03/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5354.7800	5139.9800	5.3548	5.1400	1,054
03/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	355.3600	394.8000	0.3554	0.3948	0
03/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7234.4300	7002.0000	7.2344	7.0020	0
03/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	181.3000	203.1100	0.1813	0.2031	0
03/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10265.4000	10016.8500	10.2654	10.0169	0
03/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	37.4400	43.1300	0.0374	0.0431	1,054
03/12/2024	2030 On 06-November-25			Bond Future	9.0950	9.1723	98.4494	98.1898	0
03/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2824.8600	2667.7500	2.8249	2.6678	0
03/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1342.5900	1445.0300	1.3426	1.4450	0
03/12/2024	2030 On 05-February-26			Bond Future	9.1979	9.2811	96.3043	96.0394	0
03/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2647.4400	2499.0600	2.6474	2.4991	0
03/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1721.9800	1838.5000	1.7220	1.8385	0
03/12/2024	2032 On 06-February-25			Bond Future	9.5457	9.6086	96.4249	96.1190	118,064
03/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	830.5600	717.2100	0.8306	0.7172	800
03/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1445.9900	1638.5500	1.4460	1.6386	0
03/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2317.3800	2107.6300	2.3174	2.1076	800
03/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	515.1200	611.2800	0.5151	0.6113	0
03/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5113.3700	4833.6000	5.1134	4.8336	0
03/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	102.8000	128.9400	0.1028	0.1289	800
03/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9883.7800	9580.1800	9.8838	9.5802	0
03/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	6.6800	8.9900	0.0067	0.0090	0
03/12/2024	2032 On 08-May-25			Bond Future	9.6126	9.6786	94.2054	93.8931	37,405
03/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1357.9000	1234.1000	1.3579	1.2341	800
03/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2276.1300	2464.6300	2.2761	2.4646	0
03/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2652.6100	2464.9300	2.6526	2.4649	800
03/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1209.8900	1334.5100	1.2099	1.3345	0
03/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6201.8800	5931.0600	6.2019	5.9311	0
03/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	301.3300	342.8100	0.3013	0.3428	0
03/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6437.8700	6164.0800	6.4379	6.1641	0
03/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	276.0700	314.5800	0.2761	0.3146	800
03/12/2024	2032 On 07-August-25			Bond Future	9.6915	9.7609	96.0665	95.7476	0
03/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10141.1800	9845.7900	10.1412	9.8458	0
03/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	206.0200	229.5200	0.2060	0.2295	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	2032 On 06-November-25			Bond Future	9.7873	9.8605	93.7612	93.4358	0
03/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4486.4000	4277.3800	4.4864	4.2774	0
03/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1721.0800	1837.5000	1.7211	1.8375	0
03/12/2024	2032 On 05-February-26			Bond Future	9.9017	9.9790	95.5339	95.2019	0
03/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3719.7700	3536.1900	3.7198	3.5362	0
03/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2616.2900	2764.7400	2.6163	2.7647	0
03/12/2024	2033 On 06-February-25			Bond Future	129.4031	128.9359	129.4031	128.9359	6,315
03/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4463.1100	3995.8500	4.4631	3.9959	0
03/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2033 On 08-May-25			Bond Future	130.5326	130.0555	130.5326	130.0555	5,288
03/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	87.3800	564.5200	0.0874	0.5645	0
03/12/2024	2033 On 07-August-25			Bond Future	133.1439	132.6567	133.1439	132.6567	0
03/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4493.8700	4006.6500	4.4939	4.0067	0
03/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2033 On 06-November-25			Bond Future	134.2107	133.7141	134.2107	133.7141	0
03/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1070.6500	574.1300	1.0707	0.5741	0
03/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2033 On 05-February-26			Bond Future	136.7849	136.2783	136.7849	136.2783	0
03/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3904.8700	3398.3300	3.9049	3.3983	0
03/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2037 On 06-February-25			Bond Future	10.6044	10.6567	86.1687	85.8545	163,907
03/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11714.4500	11402.3400	11.7145	11.4023	0
03/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	6.4900	8.5200	0.0065	0.0085	0
03/12/2024	2037 On 08-May-25			Bond Future	10.6936	10.7479	87.9062	87.5855	3,975
03/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8883.6900	8598.9800	8.8837	8.5990	0
03/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	329.2600	365.2400	0.3293	0.3652	0
03/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10284.8300	9989.7300	10.2848	9.9897	15,000
03/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	221.9100	247.5000	0.2219	0.2475	0
03/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13714.3400	13402.1800	13.7143	13.4022	7,500
03/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	60.7600	69.2900	0.0608	0.0693	0
03/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13939.1300	13626.2800	13.9391	13.6263	7,500
03/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	54.9900	62.8300	0.0550	0.0628	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	2037 On 07-August-25			Bond Future	10.7942	10.8508	85.3823	85.0549	15
03/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1815.8000	1701.3100	1.8158	1.7013	2,541
03/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4509.5400	4722.4700	4.5095	4.7225	0
03/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2347.1700	2211.2200	2.3472	2.2112	2,341
03/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3781.0700	3972.5400	3.7811	3.9725	0
03/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2599.6000	2454.4600	2.5996	2.4545	200
03/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3501.2300	3683.5100	3.5012	3.6835	0
03/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3976.2900	3789.3600	3.9763	3.7894	0
03/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2396.6000	2537.0900	2.3966	2.5371	2,541
03/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5270.9300	5054.3300	5.2709	5.0543	0
03/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1744.6700	1855.4900	1.7447	1.8555	2,541
03/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6880.4500	6635.8600	6.8805	6.6359	0
03/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1206.5300	1289.3600	1.2065	1.2894	2,541
03/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8358.1600	8094.0900	8.3582	8.0941	0
03/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	869.8200	933.1700	0.8698	0.9332	2,541
03/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11974.4600	11677.7800	11.9745	11.6778	0
03/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	364.7100	395.4500	0.3647	0.3955	0
03/12/2024	2037 On 06-November-25			Bond Future	10.8991	10.9580	87.0307	86.6966	0
03/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6264.5600	6044.9300	6.2646	6.0449	0
03/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2240.5500	2355.0200	2.2406	2.3550	0
03/12/2024	2037 On 05-February-26			Bond Future	11.0184	11.0797	84.4181	84.0772	0
03/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4834.5600	4649.9700	4.8346	4.6500	0
03/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3830.1900	3986.4200	3.8302	3.9864	0
03/12/2024	2038 On 06-February-25			Bond Future	139.4967	139.4294	139.4967	139.4294	2,650
03/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4266.6500	4199.3500	4.2667	4.1994	0
03/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2038 On 08-May-25			Bond Future	142.3441	142.2752	142.3441	142.2752	480
03/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2664.1100	2595.1700	2.6641	2.5952	0
03/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2038 On 07-August-25			Bond Future	143.0584	142.9879	143.0584	142.9879	0
03/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3498.4200	3427.8600	3.4984	3.4279	0
03/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2038 On 06-November-25			Bond Future	145.8584	145.7860	145.8584	145.7860	0
03/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1978.4200	1905.9500	1.9784	1.9060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2038 On 05-February-26			Bond Future	146.4838	146.4118	146.4838	146.4118	0
03/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3283.8100	3211.7600	3.2838	3.2118	0
03/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2040 On 06-February-25			Bond Future	10.9020	10.9235	86.3814	86.2412	68,304
03/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1967.9000	1901.1300	1.9679	1.9011	780
03/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1331.2900	1404.7400	1.3313	1.4047	0
03/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	5265.6400	5150.3700	5.2656	5.1504	0
03/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	280.3500	305.3000	0.2804	0.3053	780
03/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7969.8800	7838.9200	7.9699	7.8389	0
03/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	80.3500	89.6100	0.0804	0.0896	780
03/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11967.2500	11828.7700	11.9673	11.8288	0
03/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	11.2100	12.9500	0.0112	0.0130	0
03/12/2024	2040 On 08-May-25			Bond Future	10.9939	11.0162	88.1233	87.9800	3,900
03/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9964.8500	9838.8600	9.9649	9.8389	0
03/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	341.1000	358.4200	0.3411	0.3584	0
03/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10556.9100	10428.8700	10.5569	10.4289	15,000
03/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	292.8800	308.1500	0.2929	0.3082	0
03/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13839.5200	13702.5200	13.8395	13.7025	7,500
03/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	99.6200	105.9300	0.0996	0.1059	0
03/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	14171.0000	14033.3600	14.1710	14.0334	7,500
03/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	87.4600	93.1300	0.0875	0.0931	0
03/12/2024	2040 On 07-August-25			Bond Future	11.0966	11.1198	85.3529	85.2065	16
03/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12757.0100	12626.7600	12.7570	12.6268	0
03/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	426.4000	442.5300	0.4264	0.4425	0
03/12/2024	2040 On 06-November-25			Bond Future	11.2026	11.2267	87.0004	86.8508	0
03/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6481.6900	6388.9800	6.4817	6.3890	0
03/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2654.8000	2711.7100	2.6548	2.7117	0
03/12/2024	2040 On 05-February-26			Bond Future	11.3219	11.3470	84.1363	83.9834	0
03/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5277.4700	5197.4200	5.2775	5.1974	0
03/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4261.5600	4334.3900	4.2616	4.3344	0
03/12/2024	2044 On 06-February-25			Bond Future	11.0045	11.0157	82.4570	82.3816	71,659
03/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	693.3800	682.6500	0.6934	0.6827	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
03/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3147.6300	3212.3100	3.1476	3.2123	0
03/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	2250.1500	2218.0700	2.2502	2.2181	8,825
03/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1275.8400	1319.1700	1.2758	1.3192	0
03/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3853.3100	3805.7000	3.8533	3.8057	0
03/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	609.4200	637.2200	0.6094	0.6372	8,825
03/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6504.2600	6441.1900	6.5043	6.4412	422
03/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	191.6500	203.9900	0.1917	0.2040	0
03/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	9246.6200	9175.9300	9.2466	9.1759	422
03/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	55.6100	60.3300	0.0556	0.0603	0
03/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	12012.6900	11938.8600	12.0127	11.9389	0
03/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	14.8000	16.3800	0.0148	0.0164	0
03/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15645.6700	15570.4100	15.6457	15.5704	0
03/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.9900	1.1400	0.0010	0.0011	422
03/12/2024	2044 On 08-May-25		Call	Bond Future	17.2900	17.0700	0.0173	0.0171	0
03/12/2024	2044 On 08-May-25			Bond Future	11.0922	11.1038	84.1197	84.0425	7,734
03/12/2024	2044 On 08-May-25		Put	Bond Future	15897.5600	15974.5600	15.8976	15.9746	0
03/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	2136.2600	2110.3300	2.1363	2.1103	2,490
03/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3297.4700	3348.7600	3.2975	3.3488	0
03/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4996.6200	4950.2200	4.9966	4.9502	0
03/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1408.4900	1439.3100	1.4085	1.4393	2,490
03/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8587.0900	8525.8700	8.5871	8.5259	0
03/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	561.3800	577.3800	0.5614	0.5774	2,490
03/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	10173.6300	10108.2600	10.1736	10.1083	0
03/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	378.7200	390.5700	0.3787	0.3906	0
03/12/2024	2044 On 07-August-25			Bond Future	11.1895	11.2016	81.3955	81.3165	0
03/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12835.9000	12767.7300	12.8359	12.7677	0
03/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	478.3700	489.2400	0.4784	0.4892	0
03/12/2024	2044 On 06-November-25			Bond Future	11.2895	11.3020	82.9666	82.8856	0
03/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6558.7900	6512.2000	6.5588	6.5122	0
03/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2880.9100	2915.3200	2.8809	2.9153	0
03/12/2024	2044 On 05-February-26			Bond Future	11.4012	11.4143	80.1513	80.0685	0
03/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5387.8300	5346.9500	5.3878	5.3470	0
03/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4389.2000	4431.1700	4.3892	4.4312	0
03/12/2024	2046 On 06-February-25			Bond Future	122.0420	121.7755	122.0420	121.7755	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
03/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8032.0100	7765.4500	8.0320	7.7655	0
03/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2046 On 08-May-25			Bond Future	122.3131	122.0409	122.3131	122.0409	0
03/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	343.1300	70.9100	0.3431	0.0709	0
03/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2046 On 07-August-25			Bond Future	124.7595	124.4811	124.7595	124.4811	0
03/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6069.4900	5791.1400	6.0695	5.7911	0
03/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2046 On 06-November-25			Bond Future	124.9386	124.6566	124.9386	124.6566	0
03/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	471.3700	753.3800	0.4714	0.7534	0
03/12/2024	2046 On 05-February-26			Bond Future	127.3331	127.0454	127.3331	127.0454	0
03/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5683.1200	5395.4100	5.6831	5.3954	0
03/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2050 On 06-February-25			Bond Future	121.8322	121.1184	121.8322	121.1184	16,403
03/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6232.2200	5518.4100	6.2322	5.5184	0
03/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2050 On 08-May-25			Bond Future	124.3194	123.5905	124.3194	123.5905	0
03/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3159.3700	2430.5200	3.1594	2.4305	0
03/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2050 On 07-August-25			Bond Future	124.4297	123.6860	124.4297	123.6860	0
03/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4539.6700	3796.0100	4.5397	3.7960	0
03/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2050 On 06-November-25			Bond Future	126.8652	126.1063	126.8652	126.1063	0
03/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2445.2400	1686.2500	2.4452	1.6863	0
03/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	2050 On 05-February-26			Bond Future	126.8772	126.1063	126.8772	126.1063	0
03/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4057.1600	3286.2600	4.0572	3.2863	0
03/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	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
03/12/2024	AL37 On 06-February-25			Index Future	1081.4440	1078.6410	1081.4440	1,078.6410	0
03/12/2024	AL37 On 08-May-25			Index Future	1103.2660	1100.4040	1103.2660	1,100.4040	0
03/12/2024	AL37 On 07-August-25			Index Future	1125.0930	1122.1700	1125.0930	1,122.1700	0
03/12/2024	AL37 On 06-November-25			Index Future	1146.8920	1143.9080	1146.8920	1,143.9080	0
03/12/2024	AL37 On 05-February-26			Index Future	1168.6730	1165.6270	1168.6730	1,165.6270	0
03/12/2024	AL7T On 06-February-25			Index Future	1305.2150	1301.8190	1305.2150	1,301.8190	0
03/12/2024	AL7T On 08-May-25			Index Future	1331.5520	1328.0840	1331.5520	1,328.0840	0
03/12/2024	AL7T On 07-August-25			Index Future	1357.8950	1354.3530	1357.8950	1,354.3530	0
03/12/2024	AL7T On 06-November-25			Index Future	1384.2060	1380.5900	1384.2060	1,380.5900	0
03/12/2024	AL7T On 05-February-26			Index Future	1410.4930	1406.8030	1410.4930	1,406.8030	0
03/12/2024	ALBI On 06-February-25			Index Future	1122.7130	1120.6070	1122.7130	1,120.6070	98
03/12/2024	ALBI On 08-May-25			Index Future	1145.3670	1143.2160	1145.3670	1,143.2160	0
03/12/2024	ALBI On 07-August-25			Index Future	1168.0270	1165.8290	1168.0270	1,165.8290	0
03/12/2024	ALBI On 06-November-25			Index Future	1190.6580	1188.4130	1190.6580	1,188.4130	0
03/12/2024	ALBI On 05-February-26			Index Future	1213.2700	1210.9770	1213.2700	1,210.9770	0
03/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	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
03/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
03/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
03/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	ES33 On 06-February-25			Bond Future	10.8639	10.8703	84.5902	84.5595	0
03/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10858.5600	10827.8800	10.8586	10.8279	0
03/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES33 On 08-May-25			Bond Future	10.9728	10.9795	82.5169	82.4854	0
03/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7744.9500	7713.4100	7.7450	7.7134	0
03/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES33 On 07-August-25			Bond Future	11.0942	11.1013	84.1665	84.1339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10361.8600	10329.3400	10.3619	10.3293	0
03/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES33 On 06-November-25			Bond Future	11.2363	11.2438	82.0152	81.9818	0
03/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3365.0000	3331.5400	3.3650	3.3315	0
03/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES33 On 05-February-26			Bond Future	11.4004	11.4083	83.5836	83.5491	0
03/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	388.1000	353.6200	0.3881	0.3536	0
03/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES42 On 06-February-25			Bond Future	11.3175	11.3596	81.3695	81.1072	0
03/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12975.9800	12713.6800	12.9760	12.7137	0
03/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES42 On 08-May-25			Bond Future	11.4146	11.4583	78.7633	78.4954	0
03/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10132.4100	9864.4800	10.1324	9.8645	0
03/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES42 On 07-August-25			Bond Future	11.5180	11.5633	80.3368	80.0632	0
03/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12064.6400	11791.0500	12.0646	11.7911	0
03/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES42 On 06-November-25			Bond Future	11.6337	11.6807	77.6417	77.3624	0
03/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4307.8300	4028.5200	4.3078	4.0285	0
03/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	ES42 On 05-February-26			Bond Future	11.7599	11.8088	79.1238	78.8388	0
03/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	524.1000	239.0500	0.5241	0.2391	0
03/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	GOVI On 06-February-25			GOVI	1105.3090	1103.1770	1105.3090	1,103.1770	637
03/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1333090.0000	1311770.0000	133.3090	131.1770	0
03/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	GOVI On 08-May-25			GOVI	1127.6120	1125.4340	1127.6120	1,125.4340	0
03/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1056120.0000	1034340.0000	105.6120	103.4340	0
03/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	GOVI On 07-August-25			GOVI	1149.9210	1147.6950	1149.9210	1,147.6950	0
03/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1389210.0000	1366950.0000	138.9210	136.6950	0
03/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	GOVI On 06-November-25			GOVI	1172.2010	1169.9280	1172.2010	1,169.9280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	602010.0000	579280.0000	60.2010	57.9280	0
03/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	GOVI On 05-February-26			GOVI	1194.4620	1192.1410	1194.4620	1,192.1410	0
03/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	444620.0000	421410.0000	44.4620	42.1410	0
03/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
03/12/2024	IGOV On 06-February-25			Index Future	376.3120	375.2770	376.3120	375.2770	874
03/12/2024	IGOV On 08-May-25			Index Future	383.9970	382.9400	383.9970	382.9400	8
03/12/2024	IGOV On 07-August-25			Index Future	391.6830	390.6030	391.6830	390.6030	0
03/12/2024	IGOV On 06-November-25			Index Future	399.3600	398.2570	399.3600	398.2570	0
03/12/2024	IGOV On 05-February-26			Index Future	407.0300	405.9050	407.0300	405.9050	0
03/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
03/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
03/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
03/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
03/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
03/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
03/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
03/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
03/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
03/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
03/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
03/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
03/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
03/12/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
03/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
03/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
03/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
03/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
03/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
03/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
03/12/2024	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
03/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
03/12/2024	R033 On 06-February-25			Bond Future	9.7915	9.8544	104.8088	104.4598	3,838
03/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3352.8300	3087.2200	3.3528	3.0872	0
03/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	414.5400	497.9300	0.4145	0.4979	0
03/12/2024	R033 On 08-May-25			Bond Future	9.8664	9.9323	101.8739	101.5175	0
03/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3630.5800	3397.2300	3.6306	3.3972	0
03/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1158.6100	1281.5900	1.1586	1.2816	0
03/12/2024	R033 On 07-August-25			Bond Future	9.9527	10.0218	103.8863	103.5225	0
03/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3840.1400	3621.8200	3.8401	3.6218	0
03/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1876.4600	2021.9200	1.8765	2.0219	0
03/12/2024	R033 On 06-November-25			Bond Future	10.0553	10.1280	100.8488	100.4776	0
03/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	4011.4100	3802.8400	4.0114	3.8028	0
03/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2618.0400	2780.6900	2.6180	2.7807	0
03/12/2024	R033 On 05-February-26			Bond Future	10.1754	10.2520	102.7545	102.3758	0
03/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4506.8100	4292.8400	4.5068	4.2928	0
03/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2962.0600	3126.8100	2.9621	3.1268	0
03/12/2024	R035 On 06-February-25			Bond Future	10.2082	10.2452	95.7544	95.5387	87,622
03/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1122.3900	1041.3800	1.1224	1.0414	15,000
03/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1757.6000	1892.3200	1.7576	1.8923	0
03/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1598.6400	1495.5700	1.5986	1.4956	100
03/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1296.4500	1409.1100	1.2965	1.4091	0
03/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1871.0200	1757.1100	1.8710	1.7571	1,000
03/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1104.9400	1206.7600	1.1049	1.2068	0
03/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	3100.4700	2949.0500	3.1005	2.9491	0
03/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	566.5600	630.8700	0.5666	0.6309	1,100
03/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5211.0900	5023.4800	5.2111	5.0235	0
03/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	192.8800	221.0000	0.1929	0.2210	7,500
03/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6207.9200	6010.7500	6.2079	6.0108	0
03/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	115.7700	134.3300	0.1158	0.1343	1,100
03/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11737.9500	11523.3800	11.7380	11.5234	0
03/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	4.6700	5.8300	0.0047	0.0058	0
03/12/2024	R035 On 08-May-25			Bond Future	10.2858	10.3243	93.1751	92.9547	1,000
03/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2781.5300	2664.3900	2.7815	2.6644	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1903.7100	2006.9300	1.9037	2.0069	0
03/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4713.9800	4558.9100	4.7140	4.5589	0
03/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1012.2900	1077.5800	1.0123	1.0776	150
03/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6928.0200	6746.2300	6.9280	6.7462	400
03/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	520.2900	558.8600	0.5203	0.5589	0
03/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	8019.3500	7828.5900	8.0194	7.8286	0
03/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	377.3700	406.9700	0.3774	0.4070	150
03/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8386.8900	8193.5900	8.3869	8.1936	0
03/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	338.9200	365.9800	0.3389	0.3660	0
03/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12605.8300	12393.2400	12.6058	12.3932	0
03/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	76.7200	84.4900	0.0767	0.0845	400
03/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15516.5900	15298.6000	15.5166	15.2986	0
03/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	19.2800	21.6500	0.0193	0.0217	400
03/12/2024	R035 On 07-August-25			Bond Future	10.3744	10.4146	95.0163	94.7911	0
03/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11948.8200	11743.3500	11.9488	11.7434	0
03/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	304.3100	323.9700	0.3043	0.3240	0
03/12/2024	R035 On 06-November-25			Bond Future	10.4800	10.5220	92.3458	92.1159	0
03/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5969.9400	5820.3300	5.9699	5.8203	0
03/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2135.1600	2215.4500	2.1352	2.2155	0
03/12/2024	R035 On 05-February-26			Bond Future	10.6020	10.6460	94.0922	93.8575	0
03/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4512.8300	4386.9600	4.5128	4.3870	0
03/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3515.2000	3623.9500	3.5152	3.6240	0
03/12/2024	R038 On 06-February-25			Bond Future	10.7353	10.7929	104.9477	104.5453	6,650
03/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4062.9800	3766.4800	4.0630	3.7665	0
03/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	614.8300	720.7300	0.6148	0.7207	0
03/12/2024	R038 On 08-May-25			Bond Future	10.8281	10.8880	101.5737	101.1629	2,395
03/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4423.2500	4162.6400	4.4233	4.1626	0
03/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1647.0400	1797.2300	1.6470	1.7972	0
03/12/2024	R038 On 07-August-25			Bond Future	10.9302	10.9925	103.5800	103.1607	0
03/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4732.3500	4488.6700	4.7324	4.4887	0
03/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2672.9400	2848.5900	2.6729	2.8486	0
03/12/2024	R038 On 06-November-25			Bond Future	11.0452	11.1102	100.0948	99.6669	0
03/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4233.4400	4026.4300	4.2334	4.0264	1,770
03/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4665.9800	4886.8800	4.6660	4.8869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5169.7600	4936.7700	5.1698	4.9368	0
03/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3894.3900	4089.3100	3.8944	4.0893	0
03/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9792.8400	9472.5800	9.7928	9.4726	0
03/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1805.0400	1912.6900	1.8050	1.9127	1,770
03/12/2024	R038 On 05-February-26			Bond Future	11.1737	11.2415	101.9854	101.5490	0
03/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5899.7500	5656.0900	5.8998	5.6561	0
03/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4199.5900	4392.3800	4.1996	4.3924	0
03/12/2024	R053 On 06-February-25			Bond Future	10.9471	10.9582	110.1330	110.0314	2,011
03/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15775.8000	15676.6100	15.7758	15.6766	0
03/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	23.0800	25.5000	0.0231	0.0255	0
03/12/2024	R053 On 08-May-25			Bond Future	11.0273	11.0389	106.4863	106.3823	0
03/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	13439.4000	13351.6200	13.4394	13.3516	0
03/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	520.3400	536.5400	0.5203	0.5365	0
03/12/2024	R053 On 07-August-25			Bond Future	11.1142	11.1262	108.5895	108.4831	0
03/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	16492.2700	16402.0600	16.4923	16.4021	0
03/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	736.8400	753.0900	0.7368	0.7531	0
03/12/2024	R053 On 06-November-25			Bond Future	11.2107	11.2232	104.8225	104.7136	0
03/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	8255.9900	8192.9100	8.2560	8.1929	0
03/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3647.7400	3693.6000	3.6477	3.6936	0
03/12/2024	R053 On 05-February-26			Bond Future	11.3168	11.3298	106.8023	106.6908	0
03/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	7113.0000	7057.3400	7.1130	7.0573	0
03/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5644.4900	5700.3500	5.6445	5.7004	0
03/12/2024	R186 On 06-February-25			Bond Future	8.1282	8.1669	105.4922	105.4247	194,338
03/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1570.5800	1507.2300	1.5706	1.5072	0
03/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	17.4900	21.5800	0.0175	0.0216	0
03/12/2024	R186 On 08-May-25			Bond Future	8.1245	8.1701	107.6200	107.5509	0
03/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	780.3100	736.0300	0.7803	0.7360	0
03/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	258.3300	283.1600	0.2583	0.2832	0
03/12/2024	R186 On 07-August-25			Bond Future	8.1483	8.2033	104.4368	104.3659	0
03/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1532.7600	1476.5000	1.5328	1.4765	1,983
03/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	163.1400	177.8000	0.1631	0.1778	0
03/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2051.3100	1990.0000	2.0513	1.9900	0
03/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	101.6200	111.2300	0.1016	0.1112	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2711.6100	2645.8600	2.7116	2.6459	0
03/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	49.5700	54.7400	0.0496	0.0547	1,983
03/12/2024	R186 On 06-November-25			Bond Future	8.2205	8.2892	106.4549	106.3821	0
03/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	464.9100	432.1000	0.4649	0.4321	0
03/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	560.9500	600.8900	0.5610	0.6009	0
03/12/2024	R186 On 05-February-26			Bond Future	8.3955	8.4858	103.1609	103.0863	0
03/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	489.9600	453.2600	0.4900	0.4533	0
03/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	461.4300	499.3200	0.4614	0.4993	0
03/12/2024	R202 On 06-February-25			Bond Future	270.1479	268.9435	270.1479	268.9435	1,916
03/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3357.8800	2153.4500	3.3579	2.1535	0
03/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R202 On 08-May-25			Bond Future	275.6629	274.4332	275.6629	274.4332	269
03/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3352.9100	2123.2400	3.3529	2.1232	0
03/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R202 On 07-August-25			Bond Future	275.9240	274.6690	275.9240	274.6690	0
03/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4324.0300	3068.9700	4.3240	3.0690	0
03/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R202 On 06-November-25			Bond Future	281.3257	280.0448	281.3257	280.0448	0
03/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5685.6900	4404.7800	5.6857	4.4048	0
03/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R202 On 05-February-26			Bond Future	281.3665	280.0670	281.3665	280.0670	0
03/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3546.5200	2247.0400	3.5465	2.2470	0
03/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R209 On 06-February-25			Bond Future	10.3786	10.4153	75.4028	75.2088	11,154
03/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9901.7700	9709.3500	9.9018	9.7094	0
03/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	6.8900	8.4900	0.0069	0.0085	0
03/12/2024	R209 On 08-May-25			Bond Future	10.4548	10.4929	73.7688	73.5707	6,367
03/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7314.1400	7141.5600	7.3141	7.1416	0
03/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	325.1200	350.6600	0.3251	0.3507	0
03/12/2024	R209 On 07-August-25			Bond Future	10.5396	10.5792	75.2263	75.0239	0
03/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10282.7000	10100.7500	10.2827	10.1008	0
03/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	334.6900	355.1100	0.3347	0.3551	0
03/12/2024	R209 On 06-November-25			Bond Future	10.6361	10.6772	73.5273	73.3207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	5165.7200	5034.1900	5.1657	5.0342	0
03/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2067.6500	2142.7200	2.0677	2.1427	0
03/12/2024	R209 On 05-February-26			Bond Future	10.7449	10.7877	74.9176	74.7068	0
03/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4219.1400	4105.6600	4.2191	4.1057	0
03/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3313.3900	3410.7200	3.3134	3.4107	0
03/12/2024	R210 On 06-February-25			Bond Future	244.7807	244.4175	244.7807	244.4175	991
03/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5170.7100	4807.5100	5.1707	4.8075	0
03/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R210 On 08-May-25			Bond Future	246.4121	246.0408	246.4121	246.0408	300
03/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1617.9400	1989.2200	1.6179	1.9892	0
03/12/2024	R210 On 07-August-25			Bond Future	251.3408	250.9612	251.3408	250.9612	0
03/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2900.7800	2521.1900	2.9008	2.5212	0
03/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R210 On 06-November-25			Bond Future	252.8313	252.4466	252.8313	252.4466	0
03/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	691.3000	306.6100	0.6913	0.3066	0
03/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R210 On 05-February-26			Bond Future	257.6791	257.2860	257.6791	257.2860	0
03/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4579.1100	4186.0200	4.5791	4.1860	0
03/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
03/12/2024	R213 On 06-February-25			Bond Future	9.3085	9.3715	92.6706	92.4033	74,381
03/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8181.2800	7916.5000	8.1813	7.9165	0
03/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7.3300	9.8500	0.0073	0.0099	0
03/12/2024	R213 On 08-May-25			Bond Future	9.3665	9.4330	90.9820	90.7091	0
03/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4902.3300	4671.8000	4.9023	4.6718	0
03/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	310.0800	352.4900	0.3101	0.3525	0
03/12/2024	R213 On 07-August-25			Bond Future	9.4381	9.5084	92.7801	92.5014	0
03/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8509.2700	8253.0400	8.5093	8.2530	0
03/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	196.2200	218.6900	0.1962	0.2187	0
03/12/2024	R213 On 06-November-25			Bond Future	9.5332	9.6078	91.0193	90.7348	0
03/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3493.1200	3316.9800	3.4931	3.3170	0
03/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1543.4500	1651.7800	1.5435	1.6518	0
03/12/2024	R213 On 05-February-26			Bond Future	9.6510	9.7303	92.7419	92.4517	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	3039.3300	2880.1700	3.0393	2.8802	0
03/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2167.6100	2298.7200	2.1676	2.2987	0
03/12/2024	R214 On 06-February-25			Bond Future	10.7458	10.7672	70.7925	70.6709	18,407
03/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5531.0300	5424.0000	5.5310	5.4240	521
03/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	146.1100	160.6600	0.1461	0.1607	0
03/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7869.8700	7753.3900	7.8699	7.7534	521
03/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	40.4000	45.5000	0.0404	0.0455	0
03/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9963.9200	9844.1600	9.9639	9.8442	0
03/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	12.0700	13.8900	0.0121	0.0139	0
03/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13863.5100	13742.0100	13.8635	13.7420	0
03/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.3400	0.4200	0.0003	0.0004	521
03/12/2024	R214 On 08-May-25			Bond Future	10.8198	10.8419	68.9167	68.7925	3,232
03/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8409.6700	8300.9200	8.4097	8.3009	0
03/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	307.2900	322.7600	0.3073	0.3228	0
03/12/2024	R214 On 07-August-25			Bond Future	10.9016	10.9245	70.2786	70.1516	0
03/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10597.4200	10485.5800	10.5974	10.4856	0
03/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	405.9000	421.0000	0.4059	0.4210	0
03/12/2024	R214 On 06-November-25			Bond Future	10.9954	11.0191	68.3361	68.2063	0
03/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5660.2800	5579.0500	5.6603	5.5791	0
03/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2256.5600	2305.0500	2.2566	2.3051	0
03/12/2024	R214 On 05-February-26			Bond Future	11.1005	11.1251	69.6284	69.4960	0
03/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4472.2700	4402.7800	4.4723	4.4028	0
03/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3618.9500	3681.9100	3.6190	3.6819	0
03/12/2024	R248 On 06-February-25			Bond Future	10.9437	10.9497	85.6289	85.5864	274,236
03/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	253.3400	254.3300	0.2533	0.2543	660
03/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5017.2600	5060.7800	5.0173	5.0608	0
03/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1955.0800	1945.3000	1.9551	1.9453	660
03/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1559.4600	1592.2100	1.5595	1.5922	0
03/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	5393.9800	5365.4200	5.3940	5.3654	0
03/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	339.4100	353.3800	0.3394	0.3534	660
03/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	11041.2400	11000.9300	11.0412	11.0009	0
03/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	28.7200	30.9400	0.0287	0.0309	0
03/12/2024	R248 On 08-May-25			Bond Future	11.0213	11.0275	82.9088	82.8653	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
03/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	10257.1900	10222.6200	10.2572	10.2226	0
03/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	404.9300	413.8900	0.4049	0.4139	0
03/12/2024	R248 On 07-August-25			Bond Future	11.1067	11.1133	84.5470	84.5022	0
03/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	13046.9700	13010.4400	13.0470	13.0104	0
03/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	534.0000	542.2400	0.5340	0.5422	0
03/12/2024	R248 On 06-November-25			Bond Future	11.2037	11.2105	81.7372	81.6912	0
03/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6447.0600	6423.5800	6.4471	6.4236	0
03/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	2952.0600	2974.5700	2.9521	2.9746	0
03/12/2024	R248 On 05-February-26			Bond Future	11.3119	11.3190	83.2823	83.2351	0
03/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5523.4000	5502.7700	5.5234	5.5028	0
03/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4548.5800	4575.1600	4.5486	4.5752	0
03/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
03/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0