



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/12/2024 TO: 11/12/2024

| Date | Contract Details | Strike | Call/ Put | Product | MTM | Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 2029 On 06-February-25 | | | Bond Future | 135.08 | | 135.0671 | 135.0843 | 135.0671 | 8,604.00 |
| 11/12/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2684 | | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2029 On 08-May-25 | | | Bond Future | 136.43 | | 136.4082 | 136.4318 | 136.4082 | 728.00 |
| 11/12/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1418 | | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2029 On 07-August-25 | | | Bond Future | 139.16 | | 139.1374 | 139.1636 | 139.1374 | 0.00 |
| 11/12/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 1754 | | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2029 On 06-November-25 | | | Bond Future | 140.47 | | 140.4364 | 140.4700 | 140.4364 | 0.00 |
| 11/12/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 680 | | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2029 On 05-February-26 | | | Bond Future | 143.18 | 143.1463 | 143.1827 | 143.1463 | 0.00 |
| 11/12/2024 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 3073 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 06-February-25 | | | Bond Future | 8.93 | 96.3666 | 96.5539 | 96.3666 | 163,131.00 |
| 11/12/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 6452 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 444 | 0 | 0 | 0 | 800.00 |
| 11/12/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 1417 | 1 | 1 | 1 | 800.00 |
| 11/12/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 111 | 0 | 0 | 0 | 800.00 |
| 11/12/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 475 | 1 | 0 | 1 | 0.00 |
| 11/12/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 1430 | 2 | 1 | 2 | 0.00 |
| 11/12/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | | | Bond Future | 8.99 | 98.3077 | 98.5000 | 98.3077 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 3745 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 1265 | 1 | 1 | 1 | 1,320.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 2391 | 2 | 2 | 2 | 680.00 |
| 11/12/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9931 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4923 | 5 | 5 | 5 | 1,640.00 |
| 11/12/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 11268 | 11 | 11 | 11 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 6144 | 6 | 6 | 6 | 2,280.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1737 | 2 | 2 | 2 | 800.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3926 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 823 | 1 | 1 | 1 | 800.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1032 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 312 | 0 | 0 | 0 | 800.00 |
| 11/12/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 1969 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 2 | 0 | 0 | 0 | 2,280.00 |
| 11/12/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 8 | 0 | 0 | 0 | 1,640.00 |
| 11/12/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1406 | 2 | 1 | 2 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 343 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 07-August-25 | | | Bond Future | 9.06 | 96.2406 | 96.4383 | 96.2406 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 7102 | 7 | 7 | 7 | 0.00 |
| 11/12/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 10120 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 5248 | 5 | 5 | 5 | 1,054.00 |
| 11/12/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 37 | 0 | 0 | 0 | 1,054.00 |
| 11/12/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 394 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2030 On 06-November-25 | | | Bond Future | 9.14 | 98.1104 | 98.3135 | 98.1104 | 0.00 |
| 11/12/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1383 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2030 On 05-February-26 | | | Bond Future | 9.24 | 95.9705 | 96.1791 | 95.9705 | 0.00 |
| 11/12/2024 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 2575 | 2 | 3 | 2 | 0.00 |
| 11/12/2024 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 1775 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | 2032 On 06-February-25 | | | Bond Future | 9.57 | 96.0738 | 96.3133 | 96.0738 | 119,363.00 |
| 11/12/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 9771 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 771 | 1 | 1 | 1 | 800.00 |
| 11/12/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 2235 | 2 | 2 | 2 | 800.00 |
| 11/12/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 110 | 0 | 0 | 0 | 800.00 |
| 11/12/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 544 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 1498 | 2 | 1 | 2 | 0.00 |
| 11/12/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2032 On 08-May-25 | | | Bond Future | 9.64 | 93.8449 | 94.0906 | 93.8449 | 37,405.00 |
| 11/12/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 6072 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 1260 | 1 | 1 | 1 | 800.00 |
| 11/12/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 2530 | 2 | 3 | 2 | 800.00 |
| 11/12/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 6308 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 261 | 0 | 0 | 0 | 800.00 |
| 11/12/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2294 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 286 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2032 On 07-August-25 | | | Bond Future | 9.72 | 95.6993 | 95.9513 | 95.6993 | 0.00 |
| 11/12/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 10018 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2032 On 06-November-25 | | | Bond Future | 9.81 | 93.3973 | 93.6558 | 93.3973 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 4426 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1766 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | 2032 On 05-February-26 | | | Bond Future | 9.92 | 95.1743 | 95.4391 | 95.1743 | 0.00 |
| 11/12/2024 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 3637 | 3 | 4 | 3 | 0.00 |
| 11/12/2024 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2033 On 06-February-25 | | | Bond Future | 129.60 | 129.6336 | 129.6009 | 129.6336 | 6,319.00 |
| 11/12/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 4661 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2033 On 08-May-25 | | | Bond Future | 130.74 | 130.7648 | 130.7373 | 130.7648 | 5,288.00 |
| 11/12/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2033 On 07-August-25 | | | Bond Future | 133.36 | 133.3813 | 133.3553 | 133.3813 | 0.00 |
| 11/12/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4705 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2033 On 06-November-25 | | | Bond Future | 134.45 | 134.4665 | 134.4471 | 134.4665 | 0.00 |
| 11/12/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2033 On 05-February-26 | | | Bond Future | 137.04 | 137.0613 | 137.0437 | 137.0613 | 0.00 |
| 11/12/2024 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 4164 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 06-February-25 | | | Bond Future | 10.66 | 85.8385 | 85.8299 | 85.8385 | 163,327.00 |
| 11/12/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 11374 | 11 | 11 | 11 | 0.00 |
| 11/12/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 08-May-25 | | | Bond Future | 10.75 | 87.5673 | 87.5598 | 87.5673 | 3,975.00 |
| 11/12/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 8551 | 9 | 9 | 9 | 0.00 |
| 11/12/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 13594 | 14 | 14 | 14 | 7,500.00 |
| 11/12/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 9947 | 10 | 10 | 10 | 15,000.00 |
| 11/12/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 13369 | 13 | 13 | 13 | 7,500.00 |
| 11/12/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 343 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | | | Bond Future | 10.85 | 85.0371 | 85.0308 | 85.0371 | 15.00 |
| 11/12/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 11643 | 12 | 12 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 8053 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 2416 | 2 | 2 | 2 | 200.00 |
| 11/12/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 5011 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 2174 | 2 | 2 | 2 | 2,341.00 |
| 11/12/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 6593 | 7 | 7 | 7 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 3746 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 1668 | 2 | 2 | 2 | 2,541.00 |
| 11/12/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2518 | 3 | 3 | 3 | 2,541.00 |
| 11/12/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 4714 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1270 | 1 | 1 | 1 | 2,541.00 |
| 11/12/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 3669 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 1837 | 2 | 2 | 2 | 2,541.00 |
| 11/12/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 3960 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 916 | 1 | 1 | 1 | 2,541.00 |
| 11/12/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2037 On 06-November-25 | | | Bond Future | 10.96 | 86.6885 | 86.6835 | 86.6885 | 0.00 |
| 11/12/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 5985 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | 2037 On 05-February-26 | | | Bond Future | 11.08 | 84.0796 | 84.0760 | 84.0796 | 0.00 |
| 11/12/2024 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 4640 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 3978 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2038 On 06-February-25 | | | Bond Future | 140.47 | 140.3504 | 140.4667 | 140.3504 | 2,650.00 |
| 11/12/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 5237 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2038 On 08-May-25 | | | Bond Future | 143.33 | 143.2120 | 143.3325 | 143.2120 | 480.00 |
| 11/12/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 3653 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2038 On 07-August-25 | | | Bond Future | 144.08 | 143.9437 | 144.0763 | 143.9437 | 0.00 |
| 11/12/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 4516 | 4 | 5 | 4 | 0.00 |
| 11/12/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2038 On 06-November-25 | | | Bond Future | 146.91 | 146.7766 | 146.9142 | 146.7766 | 0.00 |
| 11/12/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 3034 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2038 On 05-February-26 | | | Bond Future | 147.59 | 147.4363 | 147.5852 | 147.4363 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 4385 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 06-February-25 | | | Bond Future | 10.99 | 85.9257 | 85.8184 | 85.9257 | 66,623.00 |
| 11/12/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 11403 | 12 | 11 | 12 | 0.00 |
| 11/12/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 7406 | 8 | 7 | 8 | 0.00 |
| 11/12/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 1571 | 2 | 2 | 2 | 780.00 |
| 11/12/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 4722 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 300 | 0 | 0 | 0 | 780.00 |
| 11/12/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 80 | 0 | 0 | 0 | 780.00 |
| 11/12/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 1497 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 08-May-25 | | | Bond Future | 11.08 | 87.6563 | 87.5481 | 87.6563 | 3,900.00 |
| 11/12/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 9422 | 10 | 9 | 10 | 0.00 |
| 11/12/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 10009 | 10 | 10 | 10 | 15,000.00 |
| 11/12/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 13273 | 13 | 13 | 13 | 7,500.00 |
| 11/12/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 13603 | 14 | 14 | 14 | 7,500.00 |
| 11/12/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 07-August-25 | | | Bond Future | 11.19 | 84.8771 | 84.7681 | 84.8771 | 16.00 |
| 11/12/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 12214 | 12 | 12 | 12 | 0.00 |
| 11/12/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2040 On 06-November-25 | | | Bond Future | 11.30 | 86.5251 | 86.4154 | 86.5251 | 0.00 |
| 11/12/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 6048 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2807 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2040 On 05-February-26 | | | Bond Future | 11.42 | 83.6623 | 83.5519 | 83.6623 | 0.00 |
| 11/12/2024 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 4857 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 4426 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | | | Bond Future | 11.11 | 81.8817 | 81.7702 | 81.8817 | 71,323.00 |
| 11/12/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 11325 | 11 | 11 | 11 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | 11.50 | Call | Bond Future | 3257 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | 11.15 | Call | Bond Future | 1767 | 2 | 2 | 2 | 8,825.00 |
| 11/12/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 14959 | 15 | 15 | 15 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 8561 | 9 | 9 | 9 | 422.00 |
| 11/12/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 5836 | 6 | 6 | 6 | 422.00 |
| 11/12/2024 | 2044 On 06-February-25 | 10.65 | Call | Bond Future | 454 | 0 | 0 | 0 | 8,825.00 |
| 11/12/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 210 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 1 | 0 | 0 | 0 | 422.00 |
| 11/12/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | 10.65 | Put | Bond Future | 3595 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | 11.50 | Put | Bond Future | 700 | 1 | 1 | 1 | 8,825.00 |
| 11/12/2024 | 2044 On 06-February-25 | 11.15 | Put | Bond Future | 1480 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 14 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | | | Bond Future | 11.20 | 83.5308 | 83.4182 | 83.5308 | 7,734.00 |
| 11/12/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 9483 | 10 | 9 | 10 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 7910 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 4394 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 1723 | 2 | 2 | 2 | 2,490.00 |
| 11/12/2024 | 2044 On 08-May-25 | | Call | Bond Future | 10.38 | 0.0114 | 0.0104 | 0.0114 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | | Put | Bond Future | 16592.14 | 16.4805 | 16.5921 | 16.4805 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1507 | 1 | 2 | 1 | 2,490.00 |
| 11/12/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 3586 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 586 | 1 | 1 | 1 | 2,490.00 |
| 11/12/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 390 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2044 On 07-August-25 | | | Bond Future | 11.30 | 80.7954 | 80.6819 | 80.7954 | 0.00 |
| 11/12/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 12181 | 12 | 12 | 12 | 0.00 |
| 11/12/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2044 On 06-November-25 | | | Bond Future | 11.40 | 82.3640 | 82.2497 | 82.3640 | 0.00 |
| 11/12/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 6048 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3087 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2044 On 05-February-26 | | | Bond Future | 11.52 | 79.5471 | 79.4320 | 79.5471 | 0.00 |
| 11/12/2024 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 4990 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 4711 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | 2046 On 06-February-25 | | | Bond Future | 122.88 | 123.0931 | 122.8781 | 123.0931 | 18,486.00 |
| 11/12/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 8868 | 9 | 9 | 9 | 0.00 |
| 11/12/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2046 On 08-May-25 | | | Bond Future | 123.17 | 123.3825 | 123.1717 | 123.3825 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2046 On 07-August-25 | | | Bond Future | 125.64 | 125.8508 | 125.6375 | 125.8508 | 0.00 |
| 11/12/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 6947 | 7 | 7 | 7 | 0.00 |
| 11/12/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2046 On 06-November-25 | | | Bond Future | 125.86 | 126.0644 | 125.8562 | 126.0644 | 0.00 |
| 11/12/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 446 | 1 | 0 | 1 | 0.00 |
| 11/12/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2046 On 05-February-26 | | | Bond Future | 128.29 | 128.4954 | 128.2852 | 128.4954 | 0.00 |
| 11/12/2024 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 6635 | 7 | 7 | 7 | 0.00 |
| 11/12/2024 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2050 On 06-February-25 | | | Bond Future | 121.95 | 121.3670 | 121.9548 | 121.3670 | 16,408.00 |
| 11/12/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 6355 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2050 On 08-May-25 | | | Bond Future | 124.44 | 123.8419 | 124.4433 | 123.8419 | 0.00 |
| 11/12/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 3283 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2050 On 07-August-25 | | | Bond Future | 124.57 | 123.9427 | 124.5663 | 123.9427 | 0.00 |
| 11/12/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 4676 | 4 | 5 | 4 | 0.00 |
| 11/12/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2050 On 06-November-25 | | | Bond Future | 127.02 | 126.3820 | 127.0199 | 126.3820 | 0.00 |
| 11/12/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 2600 | 2 | 3 | 2 | 0.00 |
| 11/12/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 2050 On 05-February-26 | | | Bond Future | 127.06 | 126.3992 | 127.0585 | 126.3992 | 0.00 |
| 11/12/2024 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 4238 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | AL37 On 06-February-25 | | | Index Future | 1080.08 | 1078.0760 | 1080.0800 | 1078.0760 | 0.00 |
| 11/12/2024 | AL37 On 08-May-25 | | | Index Future | 1101.85 | 1099.8060 | 1101.8530 | 1099.8060 | 0.00 |
| 11/12/2024 | AL37 On 07-August-25 | | | Index Future | 1123.66 | 1121.5670 | 1123.6600 | 1121.5670 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | AL37 On 06-November-25 | | | Index Future | 1145.55 | 1143.4170 | 1145.5540 | 1143.4170 | 0.00 |
| 11/12/2024 | AL37 On 05-February-26 | | | Index Future | 1167.44 | 1165.2610 | 1167.4440 | 1165.2610 | 0.00 |
| 11/12/2024 | AL7T On 06-February-25 | | | Index Future | 1302.36 | 1300.9750 | 1302.3570 | 1300.9750 | 0.00 |
| 11/12/2024 | AL7T On 08-May-25 | | | Index Future | 1328.61 | 1327.1970 | 1328.6110 | 1327.1970 | 0.00 |
| 11/12/2024 | AL7T On 07-August-25 | | | Index Future | 1354.91 | 1353.4580 | 1354.9050 | 1353.4580 | 0.00 |
| 11/12/2024 | AL7T On 06-November-25 | | | Index Future | 1381.31 | 1379.8250 | 1381.3050 | 1379.8250 | 0.00 |
| 11/12/2024 | AL7T On 05-February-26 | | | Index Future | 1407.70 | 1406.1860 | 1407.7000 | 1406.1860 | 0.00 |
| 11/12/2024 | ALBI On 06-February-25 | | | Index Future | 1118.57 | 1118.2560 | 1118.5710 | 1118.2560 | 98.00 |
| 11/12/2024 | ALBI On 08-May-25 | | | Index Future | 1141.12 | 1140.7950 | 1141.1200 | 1140.7950 | 0.00 |
| 11/12/2024 | ALBI On 07-August-25 | | | Index Future | 1163.70 | 1163.3680 | 1163.7030 | 1163.3680 | 0.00 |
| 11/12/2024 | ALBI On 06-November-25 | | | Index Future | 1186.38 | 1186.0320 | 1186.3780 | 1186.0320 | 0.00 |
| 11/12/2024 | ALBI On 05-February-26 | | | Index Future | 1209.05 | 1208.6900 | 1209.0480 | 1208.6900 | 0.00 |
| 11/12/2024 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 11/12/2024 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 93.7500 | 93.7500 | 93.7500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C253 On 31-March-53 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C219 On 31-March-29 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 0.0000 | 100.0000 | 0.00 |
| 11/12/2024 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C431 On 31-January-31 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | ES33 On 06-February-25 | | | Bond Future | 10.94 | 84.2611 | 84.2356 | 84.2611 | 0.00 |
| 11/12/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 10504 | 11 | 11 | 11 | 0.00 |
| 11/12/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES33 On 08-May-25 | | | Bond Future | 11.05 | 82.1793 | 82.1543 | 82.1793 | 0.00 |
| 11/12/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 7382 | 7 | 7 | 7 | 0.00 |
| 11/12/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES33 On 07-August-25 | | | Bond Future | 11.17 | 83.8225 | 83.7984 | 83.8225 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 9994 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES33 On 06-November-25 | | | Bond Future | 11.32 | 81.6737 | 81.6504 | 81.6737 | 0.00 |
| 11/12/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 3000 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES33 On 05-February-26 | | | Bond Future | 11.48 | 83.2453 | 83.2230 | 83.2453 | 0.00 |
| 11/12/2024 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES42 On 06-February-25 | | | Bond Future | 11.41 | 80.8742 | 80.8055 | 80.8742 | 0.00 |
| 11/12/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 12412 | 12 | 12 | 12 | 0.00 |
| 11/12/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES42 On 08-May-25 | | | Bond Future | 11.51 | 78.2561 | 78.1871 | 78.2561 | 0.00 |
| 11/12/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 9556 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES42 On 07-August-25 | | | Bond Future | 11.62 | 79.8199 | 79.7507 | 79.8199 | 0.00 |
| 11/12/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 11479 | 12 | 11 | 12 | 0.00 |
| 11/12/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES42 On 06-November-25 | | | Bond Future | 11.73 | 77.1234 | 77.0543 | 77.1234 | 0.00 |
| 11/12/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 3720 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES42 On 05-February-26 | | | Bond Future | 11.86 | 78.6050 | 78.5358 | 78.6050 | 0.00 |
| 11/12/2024 | ES42 On 05-February-26 | 11.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | GOVI On 06-February-25 | | | GOVI | 1101.39 | 1100.9910 | 1101.3900 | 1100.9910 | 636.00 |
| 11/12/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1293900 | 129 | 129 | 129 | 0.00 |
| 11/12/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | GOVI On 08-May-25 | | | GOVI | 1123.59 | 1123.1830 | 1123.5930 | 1123.1830 | 0.00 |
| 11/12/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 1015930 | 101 | 102 | 101 | 0.00 |
| 11/12/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | GOVI On 07-August-25 | | | GOVI | 1145.83 | 1145.4070 | 1145.8290 | 1145.4070 | 0.00 |
| 11/12/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1348290 | 134 | 135 | 134 | 0.00 |
| 11/12/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | GOVI On 06-November-25 | | | GOVI | 1168.16 | 1167.7210 | 1168.1560 | 1167.7210 | 0.00 |
| 11/12/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 561560 | 56 | 56 | 56 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | GOVI On 05-February-26 | | | GOVI | 1190.48 | 1190.0300 | 1190.4770 | 1190.0300 | 0.00 |
| 11/12/2024 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 404770 | 40 | 40 | 40 | 0.00 |
| 11/12/2024 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 11/12/2024 | IGOV On 06-February-25 | | | Index Future | 377.37 | 377.0610 | 377.3740 | 377.0610 | 874.00 |
| 11/12/2024 | IGOV On 08-May-25 | | | Index Future | 385.07 | 384.7530 | 385.0730 | 384.7530 | 8.00 |
| 11/12/2024 | IGOV On 07-August-25 | | | Index Future | 392.78 | 392.4560 | 392.7840 | 392.4560 | 0.00 |
| 11/12/2024 | IGOV On 06-November-25 | | | Index Future | 400.53 | 400.1890 | 400.5250 | 400.1890 | 0.00 |
| 11/12/2024 | IGOV On 05-February-26 | | | Index Future | 408.27 | 407.9210 | 408.2650 | 407.9210 | 0.00 |
| 11/12/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.28 | 80.2800 | 80.2800 | 80.2800 | 0.00 |
| 11/12/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.82 | 76.8200 | 76.8200 | 76.8200 | 0.00 |
| 11/12/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.24 | 75.2400 | 75.2400 | 75.2400 | 0.00 |
| 11/12/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.27 | 77.2700 | 77.2700 | 77.2700 | 0.00 |
| 11/12/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.30 | 81.3000 | 81.3000 | 81.3000 | 0.00 |
| 11/12/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.80 | 79.8000 | 79.8000 | 79.8000 | 0.00 |
| 11/12/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.86 | 81.8600 | 81.8600 | 81.8600 | 0.00 |
| 11/12/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.61 | 87.6100 | 87.6100 | 87.6100 | 0.00 |
| 11/12/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.94 | 87.9400 | 87.9400 | 87.9400 | 0.00 |
| 11/12/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.89 | 80.8900 | 80.8900 | 80.8900 | 0.00 |
| 11/12/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.68 | 88.6800 | 88.6800 | 88.6800 | 0.00 |
| 11/12/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.02 | 92.0200 | 92.0200 | 92.0200 | 0.00 |
| 11/12/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 8.6830 | 8.6830 | 8.6830 | 0.00 |
| 11/12/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.36 | 91.6430 | 91.6430 | 91.6430 | 0.00 |
| 11/12/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.38 | 91.6230 | 91.6230 | 91.6230 | 0.00 |
| 11/12/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.37 | 91.6330 | 91.6330 | 91.6330 | 0.00 |
| 11/12/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.30 | 91.7050 | 91.7050 | 91.7050 | 0.00 |
| 11/12/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.34 | 91.6600 | 91.6600 | 91.6600 | 0.00 |
| 11/12/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 11/12/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.37 | 91.6280 | 91.6280 | 91.6280 | 0.00 |
| 11/12/2024 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.40 | 91.6000 | 91.6000 | 91.6000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R033 On 06-February-25 | | | Bond Future | 9.81 | 104.4405 | 104.6869 | 104.4405 | 7,079.00 |
| 11/12/2024 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 3253 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R033 On 08-May-25 | | | Bond Future | 9.89 | 101.4957 | 101.7484 | 101.4957 | 0.00 |
| 11/12/2024 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 3496 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 1150 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R033 On 07-August-25 | | | Bond Future | 9.98 | 103.5011 | 103.7604 | 103.5011 | 0.00 |
| 11/12/2024 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 3723 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 1885 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R033 On 06-November-25 | | | Bond Future | 10.08 | 100.4674 | 100.7334 | 100.4674 | 0.00 |
| 11/12/2024 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 3956 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 2678 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R033 On 05-February-26 | | | Bond Future | 10.20 | 102.3780 | 102.6508 | 102.3780 | 0.00 |
| 11/12/2024 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 4412 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 2971 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | | | Bond Future | 10.24 | 95.5222 | 95.5732 | 95.5222 | 87,182.00 |
| 11/12/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 11555 | 12 | 12 | 12 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 11.10 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 971 | 1 | 1 | 1 | 15,000.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 1424 | 1 | 1 | 1 | 100.00 |
| 11/12/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 2898 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 1687 | 2 | 2 | 2 | 1,000.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 1303 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 545 | 1 | 1 | 1 | 1,100.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 1102 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 99 | 0 | 0 | 0 | 1,100.00 |
| 11/12/2024 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 1787 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R035 On 06-February-25 | 11.10 | Put | Bond Future | 172 | 0 | 0 | 0 | 7,500.00 |
| 11/12/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | | | Bond Future | 10.32 | 92.9360 | 92.9892 | 92.9360 | 1,002.00 |
| 11/12/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 8202 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 15330 | 15 | 15 | 15 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 12418 | 12 | 12 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 6747 | 7 | 7 | 7 | 400.00 |
| 11/12/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 7835 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 2642 | 3 | 3 | 3 | 150.00 |
| 11/12/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 4547 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 1031 | 1 | 1 | 1 | 150.00 |
| 11/12/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 1950 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 379 | 0 | 0 | 0 | 150.00 |
| 11/12/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 75 | 0 | 0 | 0 | 400.00 |
| 11/12/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 18 | 0 | 0 | 0 | 400.00 |
| 11/12/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R035 On 07-August-25 | | | Bond Future | 10.41 | 94.7728 | 94.8286 | 94.7728 | 0.00 |
| 11/12/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 11770 | 12 | 12 | 12 | 0.00 |
| 11/12/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R035 On 06-November-25 | | | Bond Future | 10.51 | 92.1078 | 92.1662 | 92.1078 | 0.00 |
| 11/12/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 5811 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 2156 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R035 On 05-February-26 | | | Bond Future | 10.63 | 93.8608 | 93.9218 | 93.8608 | 0.00 |
| 11/12/2024 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 4420 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 3593 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R038 On 06-February-25 | | | Bond Future | 10.77 | 104.7106 | 104.7030 | 104.7106 | 7,351.00 |
| 11/12/2024 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R038 On 08-May-25 | | | Bond Future | 10.86 | 101.3295 | 101.3230 | 101.3295 | 2,395.00 |
| 11/12/2024 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 4206 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 1681 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R038 On 07-August-25 | | | Bond Future | 10.97 | 103.3314 | 103.3264 | 103.3314 | 0.00 |
| 11/12/2024 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 4542 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 2736 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R038 On 06-November-25 | | | Bond Future | 11.08 | 99.8526 | 99.8492 | 99.8526 | 0.00 |
| 11/12/2024 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 4959 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 9548 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 4035 | 4 | 4 | 4 | 1,770.00 |
| 11/12/2024 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1805 | 2 | 2 | 2 | 1,770.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 4713 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 3929 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R038 On 05-February-26 | | | Bond Future | 11.21 | 101.7507 | 101.7490 | 101.7507 | 0.00 |
| 11/12/2024 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 5743 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4279 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R053 On 06-February-25 | | | Bond Future | 11.05 | 109.3080 | 109.1567 | 109.3080 | 2,011.00 |
| 11/12/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 14798 | 15 | 15 | 15 | 0.00 |
| 11/12/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R053 On 08-May-25 | | | Bond Future | 11.14 | 105.6422 | 105.4891 | 105.6422 | 0.00 |
| 11/12/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 12513 | 13 | 13 | 13 | 0.00 |
| 11/12/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R053 On 07-August-25 | | | Bond Future | 11.23 | 107.7292 | 107.5748 | 107.7292 | 0.00 |
| 11/12/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 15569 | 16 | 16 | 16 | 0.00 |
| 11/12/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R053 On 06-November-25 | | | Bond Future | 11.33 | 103.9573 | 103.8016 | 103.9573 | 0.00 |
| 11/12/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 7549 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 3962 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R053 On 05-February-26 | | | Bond Future | 11.44 | 105.9332 | 105.7764 | 105.9332 | 0.00 |
| 11/12/2024 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 6374 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 5931 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R186 On 06-February-25 | | | Bond Future | 8.12 | 105.3971 | 105.5011 | 105.3971 | 176,521.00 |
| 11/12/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1574 | 1 | 2 | 1 | 0.00 |
| 11/12/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R186 On 08-May-25 | | | Bond Future | 8.12 | 107.5207 | 107.6282 | 107.5207 | 0.00 |
| 11/12/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R186 On 07-August-25 | | | Bond Future | 8.14 | 104.3363 | 104.4476 | 104.3363 | 0.00 |
| 11/12/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1546 | 1 | 2 | 1 | 1,983.00 |
| 11/12/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2723 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 51 | 0 | 0 | 0 | 1,983.00 |
| 11/12/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 103 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R186 On 06-November-25 | | | Bond Future | 8.20 | 106.3642 | 106.4793 | 106.3642 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 530 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R186 On 05-February-26 | | | Bond Future | 8.35 | 103.0812 | 103.2002 | 103.0812 | 0.00 |
| 11/12/2024 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 11/12/2024 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 451 | 1 | 0 | 1 | 0.00 |
| 11/12/2024 | R202 On 06-February-25 | | | Bond Future | 269.97 | 270.0333 | 269.9659 | 270.0333 | 1,932.00 |
| 11/12/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 3176 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R202 On 08-May-25 | | | Bond Future | 275.47 | 275.5398 | 275.4747 | 275.5398 | 269.00 |
| 11/12/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 3165 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R202 On 07-August-25 | | | Bond Future | 275.75 | 275.7982 | 275.7537 | 275.7982 | 0.00 |
| 11/12/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 4154 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R202 On 06-November-25 | | | Bond Future | 281.19 | 281.2273 | 281.1861 | 281.2273 | 0.00 |
| 11/12/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 5546 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R202 On 05-February-26 | | | Bond Future | 281.28 | 281.2981 | 281.2764 | 281.2981 | 0.00 |
| 11/12/2024 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 3456 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R209 On 06-February-25 | | | Bond Future | 10.46 | 75.0293 | 74.9934 | 75.0293 | 12,993.00 |
| 11/12/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 9491 | 10 | 9 | 10 | 0.00 |
| 11/12/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R209 On 08-May-25 | | | Bond Future | 10.54 | 73.3861 | 73.3504 | 73.3861 | 6,367.00 |
| 11/12/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 6926 | 7 | 7 | 7 | 0.00 |
| 11/12/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 355 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R209 On 07-August-25 | | | Bond Future | 10.62 | 74.8362 | 74.8010 | 74.8362 | 0.00 |
| 11/12/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 9880 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R209 On 06-November-25 | | | Bond Future | 10.72 | 73.1378 | 73.1030 | 73.1378 | 0.00 |
| 11/12/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 4855 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2181 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R209 On 05-February-26 | | | Bond Future | 10.83 | 74.5294 | 74.4953 | 74.5294 | 0.00 |
| 11/12/2024 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 3990 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3507 | 3 | 4 | 3 | 0.00 |
| 11/12/2024 | R210 On 06-February-25 | | | Bond Future | 244.82 | 244.8893 | 244.8190 | 244.8893 | 991.00 |
| 11/12/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 5209 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R210 On 08-May-25 | | | Bond Future | 246.46 | 246.5167 | 246.4585 | 246.5167 | 300.00 |
| 11/12/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 1572 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R210 On 07-August-25 | | | Bond Future | 251.39 | 251.4487 | 251.3932 | 251.4487 | 0.00 |
| 11/12/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 2953 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R210 On 06-November-25 | | | Bond Future | 252.93 | 252.9676 | 252.9259 | 252.9676 | 0.00 |
| 11/12/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 11/12/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R210 On 05-February-26 | | | Bond Future | 257.81 | 257.8475 | 257.8089 | 257.8475 | 0.00 |
| 11/12/2024 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 4709 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R213 On 06-February-25 | | | Bond Future | 9.33 | 92.4066 | 92.5935 | 92.4066 | 99,619.00 |
| 11/12/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 8104 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R213 On 08-May-25 | | | Bond Future | 9.39 | 90.7106 | 90.9025 | 90.7106 | 0.00 |
| 11/12/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 4808 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R213 On 07-August-25 | | | Bond Future | 9.46 | 92.5037 | 92.7009 | 92.5037 | 0.00 |
| 11/12/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 8424 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R213 On 06-November-25 | | | Bond Future | 9.55 | 90.7475 | 90.9499 | 90.7475 | 0.00 |
| 11/12/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 3478 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R213 On 05-February-26 | | | Bond Future | 9.67 | 92.4757 | 92.6835 | 92.4757 | 0.00 |
| 11/12/2024 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2998 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2185 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R214 On 06-February-25 | | | Bond Future | 10.84 | 70.3343 | 70.2678 | 70.3343 | 18,356.00 |
| 11/12/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 9438 | 10 | 9 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 7344 | 7 | 7 | 7 | 521.00 |
| 11/12/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 5015 | 5 | 5 | 5 | 521.00 |
| 11/12/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 13339 | 13 | 13 | 13 | 0.00 |
| 11/12/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 521.00 |
| 11/12/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R214 On 08-May-25 | | | Bond Future | 10.92 | 68.4477 | 68.3807 | 68.4477 | 3,232.00 |
| 11/12/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 7877 | 8 | 8 | 8 | 0.00 |
| 11/12/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R214 On 07-August-25 | | | Bond Future | 11.00 | 69.8005 | 69.7334 | 69.8005 | 0.00 |
| 11/12/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 10095 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R214 On 06-November-25 | | | Bond Future | 11.10 | 67.8563 | 67.7889 | 67.8563 | 0.00 |
| 11/12/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 5256 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2400 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R214 On 05-February-26 | | | Bond Future | 11.20 | 69.1478 | 69.0802 | 69.1478 | 0.00 |
| 11/12/2024 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 4165 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 3860 | 4 | 4 | 4 | 0.00 |
| 11/12/2024 | R248 On 06-February-25 | | | Bond Future | 11.05 | 84.9928 | 84.9120 | 84.9928 | 272,105.00 |
| 11/12/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 10324 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 139 | 0 | 0 | 0 | 660.00 |
| 11/12/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 1493 | 2 | 1 | 2 | 660.00 |
| 11/12/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 4721 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 384 | 0 | 0 | 0 | 660.00 |
| 11/12/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 11/12/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 5620 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R248 On 08-May-25 | | | Bond Future | 11.13 | 82.2580 | 82.1766 | 82.2580 | 30,311.00 |
| 11/12/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 9578 | 10 | 10 | 10 | 0.00 |
| 11/12/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 458 | 0 | 0 | 0 | 0.00 |
| 11/12/2024 | R248 On 07-August-25 | | | Bond Future | 11.22 | 83.8836 | 83.8020 | 83.8836 | 0.00 |
| 11/12/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 12360 | 12 | 12 | 12 | 0.00 |
| 11/12/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 592 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/12/2024 | R248 On 06-November-25 | | | Bond Future | 11.32 | 81.0701 | 80.9883 | 81.0701 | 0.00 |
| 11/12/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 5925 | 6 | 6 | 6 | 0.00 |
| 11/12/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3179 | 3 | 3 | 3 | 0.00 |
| 11/12/2024 | R248 On 05-February-26 | | | Bond Future | 11.43 | 82.6124 | 82.5302 | 82.6124 | 0.00 |
| 11/12/2024 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 5002 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 4779 | 5 | 5 | 5 | 0.00 |
| 11/12/2024 | X038 On 31-January-38 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | X210 On 31-March-28 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | X213 On 28-February-31 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |
| 11/12/2024 | X214 On 28-February-41 | | | Bond Future | 100.00 | 0.0000 | 0.0000 | 0.0000 | 0.00 |