



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 February 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	2025 On 02-May-24			Bond Future	179.6249	179.6502	179.6249	179.6502	9,015
12/02/2024	2025 On 01-August-24			Bond Future	181.7875	181.8132	181.7875	181.8132	0
12/02/2024	2025 On 07-November-24			Bond Future	186.0659	186.0915	186.0659	186.0915	75
12/02/2024	2029 On 02-May-24			Bond Future	129.8626	129.8819	129.8626	129.8819	7,165
12/02/2024	2029 On 01-August-24			Bond Future	132.7510	132.7707	132.7510	132.7707	728
12/02/2024	2029 On 07-November-24			Bond Future	134.4772	134.4967	134.4772	134.4967	66
12/02/2024	2029 On 06-February-25			Bond Future	137.4035	137.4230	137.4035	137.4230	0
12/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	5003.4700	5023.0300	5.0035	5.0230	0
12/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2029 On 02-May-25			Bond Future	138.6484	138.6676	138.6484	138.6676	0
12/02/2024	2029 On 02-May-25	137.85	Call	Bond Future	798.4200	817.5700	0.7984	0.8176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2030 On 02-May-24			Bond Future	10.0922	9.9826	93.1650	93.6082	133,994
12/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	482.1100	635.8700	0.4821	0.6359	1,000
12/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	2246.3400	1956.9300	2.2463	1.9569	0
12/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	689.8200	880.8100	0.6898	0.8808	0
12/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1836.9300	1584.7500	1.8369	1.5848	0
12/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	705.4300	898.9200	0.7054	0.8989	0
12/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1811.5800	1561.9000	1.8116	1.5619	0
12/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	721.2600	917.2500	0.7213	0.9173	0
12/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1786.4700	1539.2900	1.7865	1.5393	0
12/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1362.6600	1637.6400	1.3627	1.6376	1,000
12/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	1089.5100	921.3200	1.0895	0.9213	0
12/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2594.6800	2953.4400	2.5947	2.9534	500
12/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	496.0100	411.6000	0.4960	0.4116	0
12/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3220.1700	3603.6300	3.2202	3.6036	1,080
12/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	342.0600	282.3500	0.3421	0.2824	0
12/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4222.1400	4631.2700	4.2221	4.6313	500
12/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	190.7700	156.7300	0.1908	0.1567	0
12/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7110.1900	7549.1700	7.1102	7.5492	0
12/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	21.2800	17.0900	0.0213	0.0171	1,000
12/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8678.9800	9121.1700	8.6790	9.1212	0
12/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	4.8300	3.8500	0.0048	0.0039	1,080
12/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11359.2300	11802.3600	11.3592	11.8024	0
12/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.2200	0.1800	0.0002	0.0002	500
12/02/2024	2030 On 01-August-24			Bond Future	10.1612	10.0453	91.2091	91.6619	0
12/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2197.8200	2485.1700	2.1978	2.4852	0
12/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1389.4600	1223.9600	1.3895	1.2240	0
12/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2221.5000	2510.3100	2.2215	2.5103	0
12/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1374.6500	1210.6100	1.3747	1.2106	0
12/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2245.3000	2535.5600	2.2453	2.5356	0
12/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1359.9700	1197.3800	1.3600	1.1974	0
12/02/2024	2030 On 07-November-24			Bond Future	10.2458	10.1225	93.3313	93.7943	1,652
12/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3296.6800	3610.5200	3.2967	3.6105	0
12/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1469.3100	1320.1400	1.4693	1.3201	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3321.2600	3636.1300	3.3213	3.6361	0
12/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1457.3800	1309.2400	1.4574	1.3092	0
12/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3345.8900	3661.7900	3.3459	3.6618	0
12/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1445.5300	1298.4200	1.4455	1.2984	0
12/02/2024	2030 On 06-February-25			Bond Future	10.3371	10.2061	91.3296	91.8023	0
12/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3207.5700	3503.2700	3.2076	3.5033	0
12/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1983.9900	1806.9800	1.9840	1.8070	0
12/02/2024	2030 On 02-May-25			Bond Future	10.4631	10.3242	93.0801	93.5615	0
12/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	1720.9800	1928.1100	1.7210	1.9281	0
12/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	3585.8300	3311.5800	3.5858	3.3116	0
12/02/2024	2032 On 02-May-24			Bond Future	10.9680	10.8440	86.6968	87.2830	149,895
12/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	300.0100	433.8700	0.3000	0.4339	8,500
12/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3520.5200	3068.1800	3.5205	3.0682	0
12/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	358.6500	509.6000	0.3587	0.5096	1,000
12/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	3283.5900	2848.3400	3.2836	2.8483	0
12/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	582.5800	788.9500	0.5826	0.7890	0
12/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2628.3700	2248.5400	2.6284	2.2485	0
12/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	597.4100	807.0000	0.5974	0.8070	0
12/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2594.6800	2218.0700	2.5947	2.2181	0
12/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	612.4700	825.3000	0.6125	0.8253	0
12/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2561.2700	2187.9000	2.5613	2.1879	0
12/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	627.7900	843.8500	0.6278	0.8439	500
12/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2528.1400	2158.0000	2.5281	2.1580	0
12/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	659.1400	881.7100	0.6591	0.8817	500
12/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2462.7100	2099.0800	2.4627	2.0991	0
12/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	759.1100	1001.2700	0.7591	1.0013	1,550
12/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	2273.1600	1929.1200	2.2732	1.9291	0
12/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1181.0600	1491.2200	1.1811	1.4912	1,000
12/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1691.4700	1415.4300	1.6915	1.4154	0
12/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1766.0400	2144.4200	1.7660	2.1444	500
12/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	1194.2600	986.4400	1.1943	0.9864	0
12/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2116.6300	2526.4000	2.1166	2.5264	0
12/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	987.2100	810.7800	0.9872	0.8108	500
12/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2333.7200	2760.2700	2.3337	2.7603	0

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12/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	881.1900	721.5400	0.8812	0.7215	17,000
12/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2559.5000	3001.6500	2.5595	3.0017	1,550
12/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	785.4600	641.4100	0.7855	0.6414	0
12/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4203.7200	4721.1900	4.2037	4.7212	0
12/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	356.0000	287.2700	0.3560	0.2873	500
12/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8543.9900	9121.9100	8.5440	9.1219	0
12/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	42.3600	34.0800	0.0424	0.0341	1,000
12/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	9660.5300	10242.8100	9.6605	10.2428	0
12/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	19.6100	15.6900	0.0196	0.0157	500
12/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10333.7900	10917.5800	10.3338	10.9176	0
12/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	11.9300	9.5200	0.0119	0.0095	1,550
12/02/2024	2032 On 01-August-24			Bond Future	11.0602	10.9305	88.6042	89.2032	0
12/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2240.5100	2593.1600	2.2405	2.5932	0
12/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1920.6600	1674.3500	1.9207	1.6744	0
12/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2266.2000	2620.8800	2.2662	2.6209	0
12/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1900.6400	1656.3600	1.9006	1.6564	0
12/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2292.0200	2648.7400	2.2920	2.6487	0
12/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1880.7800	1638.5400	1.8808	1.6385	0
12/02/2024	2032 On 07-November-24			Bond Future	11.1772	11.0407	86.4992	87.1118	1,525
12/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3404.1800	3791.3400	3.4042	3.7913	0
12/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	2109.1700	1883.7400	2.1092	1.8837	0
12/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3431.3500	3819.9800	3.4314	3.8200	0
12/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	2092.5500	1868.5900	2.0926	1.8686	0
12/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3458.9000	3848.9800	3.4589	3.8490	0
12/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	2076.3500	1853.8400	2.0764	1.8538	0
12/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	3881.3100	4292.4800	3.8813	4.2925	1,615
12/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1845.8900	1644.4700	1.8459	1.6445	0
12/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9492.3600	10051.8200	9.4924	10.0518	0
12/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	418.6100	365.4800	0.4186	0.3655	1,615
12/02/2024	2032 On 06-February-25			Bond Future	11.2973	11.1540	88.3597	88.9852	0
12/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	4024.1600	4427.9900	4.0242	4.4280	0
12/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	2212.2700	1990.6000	2.2123	1.9906	0
12/02/2024	2032 On 02-May-25			Bond Future	11.4352	11.2851	85.8947	86.5318	0
12/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	2138.9900	2417.3100	2.1390	2.4173	0

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12/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	4395.4600	4036.6400	4.3955	4.0366	0
12/02/2024	2033 On 02-May-24			Bond Future	122.8173	123.1312	122.8173	123.1312	2,042
12/02/2024	2033 On 01-August-24			Bond Future	125.5491	125.8699	125.5491	125.8699	5,737
12/02/2024	2033 On 07-November-24			Bond Future	127.0092	127.3370	127.0092	127.3370	0
12/02/2024	2033 On 06-February-25			Bond Future	129.7731	130.1077	129.7731	130.1077	0
12/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	4833.0700	5167.6500	4.8331	5.1677	0
12/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2033 On 02-May-25			Bond Future	130.7694	131.1096	130.7694	131.1096	0
12/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	149.3900	489.6200	0.1494	0.4896	0
12/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2037 On 02-May-24			Bond Future	12.1803	12.0678	78.7228	79.3190	83,617
12/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	303.2000	426.8300	0.3032	0.4268	0
12/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	4406.7200	3934.1900	4.4067	3.9342	0
12/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	312.8400	439.1600	0.3128	0.4392	0
12/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	4359.6100	3889.7700	4.3596	3.8898	0
12/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	322.6200	451.6300	0.3226	0.4516	0
12/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	4312.6900	3845.5400	4.3127	3.8455	0
12/02/2024	2037 On 01-August-24			Bond Future	12.3007	12.1835	76.1987	76.8080	72,241
12/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	1992.7300	2298.4600	1.9927	2.2985	0
12/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	3093.4600	2789.9400	3.0935	2.7899	0
12/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2017.7800	2325.6200	2.0178	2.3256	0
12/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	3065.7400	2764.3300	3.0657	2.7643	0
12/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2042.9900	2352.9200	2.0430	2.3529	1,383
12/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	3038.2300	2738.9100	3.0382	2.7389	0
12/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5411.2300	5895.0100	5.4112	5.8950	0
12/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	1102.4000	976.9300	1.1024	0.9769	1,383
12/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	7824.3300	8368.9700	7.8243	8.3690	0
12/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	524.0600	459.4500	0.5241	0.4595	1,383
12/02/2024	2037 On 07-November-24			Bond Future	12.4356	12.3135	77.9711	78.5942	9,175
12/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3545.5200	3917.9100	3.5455	3.9179	0
12/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2867.7600	2617.0000	2.8678	2.6170	0
12/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3574.7000	3948.6000	3.5747	3.9486	0
12/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2846.8900	2597.6400	2.8469	2.5976	0

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12/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3603.7200	3979.1200	3.6037	3.9791	0
12/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2825.9000	2578.1500	2.8259	2.5782	0
12/02/2024	2037 On 06-February-25			Bond Future	12.5721	12.4450	75.3876	76.0239	0
12/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4208.0600	4590.7800	4.2081	4.5908	0
12/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3281.1400	3027.5600	3.2811	3.0276	0
12/02/2024	2037 On 02-May-25			Bond Future	12.7240	12.5920	76.8302	77.4784	0
12/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	2828.5300	3128.0300	2.8285	3.1280	0
12/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	5193.8500	4845.1800	5.1939	4.8452	0
12/02/2024	2038 On 02-May-24			Bond Future	134.0365	134.2063	134.0365	134.2063	5,213
12/02/2024	2038 On 01-August-24			Bond Future	134.9560	135.1296	134.9560	135.1296	0
12/02/2024	2038 On 07-November-24			Bond Future	138.1319	138.3089	138.1319	138.3089	0
12/02/2024	2038 On 06-February-25			Bond Future	139.0233	139.2035	139.0233	139.2035	0
12/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	3793.3200	3973.5400	3.7933	3.9735	0
12/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2038 On 02-May-25			Bond Future	141.7247	141.9077	141.7247	141.9077	0
12/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	2044.7300	2227.7200	2.0447	2.2277	0
12/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2040 On 02-May-24			Bond Future	12.5565	12.4440	78.2092	78.8304	137,595
12/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	155.5400	233.3500	0.1555	0.2334	0
12/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	5701.4500	5157.9800	5.7015	5.1580	0
12/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	161.4300	241.3900	0.1614	0.2414	0
12/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	5646.1500	5104.8300	5.6462	5.1048	0
12/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	167.5000	249.6300	0.1675	0.2496	0
12/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	5591.1100	5051.9600	5.5911	5.0520	0
12/02/2024	2040 On 01-August-24			Bond Future	12.6841	12.5671	75.4235	76.0583	2,992
12/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	1711.9700	1997.2400	1.7120	1.9972	0
12/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3715.4000	3365.8200	3.7154	3.3658	0
12/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	1735.6100	2023.1500	1.7356	2.0232	0
12/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3682.9100	3335.6000	3.6829	3.3356	0
12/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	1759.4300	2049.2200	1.7594	2.0492	0
12/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3650.6700	3305.6100	3.6507	3.3056	0
12/02/2024	2040 On 07-November-24			Bond Future	12.8260	12.7041	77.1776	77.8269	8,677
12/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3373.0600	3742.5400	3.3731	3.7425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	3299.0800	3019.2500	3.2991	3.0193	0
12/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3402.0000	3773.1200	3.4020	3.7731	0
12/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	3275.2100	2997.0200	3.2752	2.9970	0
12/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3431.3100	3804.0500	3.4313	3.8041	0
12/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	3251.7700	2975.2000	3.2518	2.9752	0
12/02/2024	2040 On 06-February-25			Bond Future	12.9691	12.8422	74.3262	74.9893	0
12/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	3838.7300	4210.0800	3.8387	4.2101	0
12/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3937.9500	3646.1600	3.9380	3.6462	0
12/02/2024	2040 On 02-May-25			Bond Future	13.1257	12.9940	75.7478	76.4233	0
12/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	2957.7300	3268.8200	2.9577	3.2688	0
12/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	5550.3200	5185.9000	5.5503	5.1859	0
12/02/2024	2044 On 02-May-24			Bond Future	12.6690	12.5566	74.1038	74.7246	81,568
12/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	134.4000	203.2400	0.1344	0.2032	0
12/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	6103.4200	5551.5500	6.1034	5.5516	0
12/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	139.6400	210.4500	0.1396	0.2105	0
12/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	6046.1400	5496.2400	6.0461	5.4962	0
12/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	145.0400	217.8500	0.1450	0.2179	0
12/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5989.1000	5441.2000	5.9891	5.4412	0
12/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1368.1200	1685.1400	1.3681	1.6851	0
12/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	2304.5300	2000.8400	2.3045	2.0008	4,200
12/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2073.7200	2465.1700	2.0737	2.4652	0
12/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1632.3700	1403.1100	1.6324	1.4031	10,030
12/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	2909.9800	3363.9700	2.9100	3.3640	0
12/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	1134.1900	967.4700	1.1342	0.9675	10,030
12/02/2024	2044 On 01-August-24			Bond Future	12.7937	12.6767	71.3530	71.9873	26,240
12/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1361.1000	1611.3300	1.3611	1.6113	0
12/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	4220.0600	3835.9600	4.2201	3.8360	0
12/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1382.1300	1634.6900	1.3821	1.6347	0
12/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	4183.6200	3801.8500	4.1836	3.8019	0
12/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1403.1600	1658.0400	1.4032	1.6580	0
12/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	4147.2400	3767.7900	4.1472	3.7678	0
12/02/2024	2044 On 07-November-24			Bond Future	12.9317	12.8099	73.0123	73.6612	0
12/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3319.2200	3682.4300	3.3192	3.6824	0
12/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3487.0600	3201.4000	3.4871	3.2014	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3347.9200	3712.7400	3.3479	3.7127	0
12/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	3462.6900	3178.6400	3.4627	3.1786	0
12/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3376.7100	3743.1500	3.3767	3.7432	0
12/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	3438.4800	3156.0500	3.4385	3.1561	0
12/02/2024	2044 On 06-February-25			Bond Future	13.0704	12.9438	70.1966	70.8592	0
12/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	3750.1700	4117.7800	3.7502	4.1178	0
12/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	4012.7000	3717.6900	4.0127	3.7177	0
12/02/2024	2044 On 02-May-25			Bond Future	13.2213	13.0899	71.5389	72.2139	0
12/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	3031.1100	3343.9900	3.0311	3.3440	0
12/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	5665.3100	5303.1800	5.6653	5.3032	0
12/02/2024	2046 On 02-May-24			Bond Future	114.8975	115.2683	114.8975	115.2683	16,140
12/02/2024	2046 On 01-August-24			Bond Future	117.4530	117.8320	117.4530	117.8320	0
12/02/2024	2046 On 07-November-24			Bond Future	118.0198	118.4071	118.0198	118.4071	0
12/02/2024	2046 On 06-February-25			Bond Future	120.5871	120.9824	120.5871	120.9824	0
12/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	6577.0900	6972.4300	6.5771	6.9724	0
12/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2046 On 02-May-25			Bond Future	120.6876	121.0898	120.6876	121.0898	0
12/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	1282.4200	880.2400	1.2824	0.8802	0
12/02/2024	2050 On 02-May-24			Bond Future	117.0444	116.5624	117.0444	116.5624	14,107
12/02/2024	2050 On 01-August-24			Bond Future	117.3511	116.8583	117.3511	116.8583	0
12/02/2024	2050 On 07-November-24			Bond Future	120.1125	119.6078	120.1125	119.6078	0
12/02/2024	2050 On 06-February-25			Bond Future	120.3695	119.8531	120.3695	119.8531	0
12/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	4769.4500	4253.0800	4.7695	4.2531	0
12/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	2050 On 02-May-25			Bond Future	122.7079	122.1808	122.7079	122.1808	0
12/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	1547.8600	1020.8100	1.5479	1.0208	0
12/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	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
12/02/2024	AL37 On 01-February-24			Index Future	946.2820	946.2820	946.2820	946.2820	0
12/02/2024	AL37 On 02-May-24			Index Future	954.3410	958.7550	954.3410	958.7550	0
12/02/2024	AL37 On 01-August-24			Index Future	975.3420	979.8500	975.3420	979.8500	0
12/02/2024	AL37 On 07-November-24			Index Future	998.0690	1002.6720	998.0690	1,002.6720	0
12/02/2024	AL37 On 06-February-25			Index Future	1019.5850	1024.2770	1019.5850	1,024.2770	0
12/02/2024	AL37 On 02-May-25			Index Future	1039.2430	1044.0130	1039.2430	1,044.0130	0
12/02/2024	AL7T On 01-February-24			Index Future	1096.3570	1096.3570	1096.3570	1,096.3570	0
12/02/2024	AL7T On 02-May-24			Index Future	1103.2660	1110.0600	1103.2660	1,110.0600	0
12/02/2024	AL7T On 01-August-24			Index Future	1127.5430	1134.4840	1127.5430	1,134.4840	0
12/02/2024	AL7T On 07-November-24			Index Future	1153.8170	1160.9080	1153.8170	1,160.9080	0
12/02/2024	AL7T On 06-February-25			Index Future	1178.6900	1185.9230	1178.6900	1,185.9230	0
12/02/2024	AL7T On 02-May-25			Index Future	1201.4160	1208.7730	1201.4160	1,208.7730	0
12/02/2024	ALBI On 01-February-24			Index Future	948.6240	948.6240	948.6240	948.6240	0
12/02/2024	ALBI On 02-May-24			Index Future	955.2400	960.7300	955.2400	960.7300	94
12/02/2024	ALBI On 01-August-24			Index Future	976.2600	981.8680	976.2600	981.8680	0
12/02/2024	ALBI On 07-November-24			Index Future	999.0090	1004.7370	999.0090	1,004.7370	0
12/02/2024	ALBI On 06-February-25			Index Future	1020.5450	1026.3870	1020.5450	1,026.3870	0
12/02/2024	ALBI On 02-May-25			Index Future	1040.2220	1046.1630	1040.2220	1,046.1630	0
12/02/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/02/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/02/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	ES33 On 02-May-24			Bond Future	12.5933	12.4859	73.5134	73.9836	0
12/02/2024	ES33 On 01-August-24			Bond Future	12.7376	12.6254	75.1484	75.6290	0
12/02/2024	ES33 On 07-November-24			Bond Future	12.9159	12.7983	73.1133	73.6050	0
12/02/2024	ES33 On 06-February-25			Bond Future	13.0989	12.9758	74.7019	75.2041	0
12/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	970.3200	1472.4700	0.9703	1.4725	0
12/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	ES33 On 02-May-25			Bond Future	13.2908	13.1624	72.3524	72.8639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	2269.3300	1757.7900	2.2693	1.7578	0
12/02/2024	ES42 On 02-May-24			Bond Future	13.1806	13.0733	68.3429	68.8833	0
12/02/2024	ES42 On 01-August-24			Bond Future	13.3185	13.2070	69.8627	70.4151	0
12/02/2024	ES42 On 07-November-24			Bond Future	13.4840	13.3675	67.2373	67.8024	0
12/02/2024	ES42 On 06-February-25			Bond Future	13.6456	13.5243	68.6965	69.2736	0
12/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	302.9700	880.0900	0.3030	0.8801	0
12/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	ES42 On 02-May-25			Bond Future	13.8195	13.6933	65.7646	66.3526	0
12/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	2722.1000	2134.1000	2.7221	2.1341	0
12/02/2024	GOVI On 01-February-24			GOVI	935.0220	935.0220	935.0220	935.0220	0
12/02/2024	GOVI On 02-May-24			GOVI	941.4630	946.9040	941.4630	946.9040	726
12/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	95070.0000	40660.0000	9.5070	4.0660	0
12/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	95170.0000	40760.0000	9.5170	4.0760	0
12/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	95270.0000	40860.0000	9.5270	4.0860	0
12/02/2024	GOVI On 01-August-24			GOVI	962.1800	967.7390	962.1800	967.7390	0
12/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	188100.0000	243690.0000	18.8100	24.3690	0
12/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	188000.0000	243590.0000	18.8000	24.3590	0
12/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	187900.0000	243490.0000	18.7900	24.3490	0
12/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 07-November-24			GOVI	984.6010	990.2780	984.6010	990.2780	0
12/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	358210.0000	414980.0000	35.8210	41.4980	0
12/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	358110.0000	414880.0000	35.8110	41.4880	0
12/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	358010.0000	414780.0000	35.8010	41.4780	0
12/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	GOVI On 06-February-25			GOVI	1005.8260	1011.6170	1005.8260	1,011.6170	0
12/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	338260.0000	396170.0000	33.8260	39.6170	0
12/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GOVI On 02-May-25			GOVI	1025.2190	1031.1090	1025.2190	1,031.1090	0
12/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190.0000	91090.0000	3.2190	9.1090	0
12/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/02/2024	IGOV On 01-February-24			Index Future	346.3510	346.3510	346.3510	346.3510	0
12/02/2024	IGOV On 02-May-24			Index Future	351.6790	351.9290	351.6790	351.9290	590
12/02/2024	IGOV On 01-August-24			Index Future	359.5020	359.7570	359.5020	359.7570	0
12/02/2024	IGOV On 07-November-24			Index Future	367.9680	368.2250	367.9680	368.2250	0
12/02/2024	IGOV On 06-February-25			Index Future	375.9810	376.2400	375.9810	376.2400	0
12/02/2024	IGOV On 02-May-25			Index Future	383.3040	383.5630	383.3040	383.5630	0
12/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/02/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.3600	8.3530	91.6400	91.6470	0
12/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3300	8.3200	91.6700	91.6800	0
12/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3100	8.3000	91.6900	91.7000	0
12/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.2980	91.7000	91.7020	0
12/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2400	8.2250	91.7600	91.7750	0
12/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2400	8.2300	91.7600	91.7700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.0900	8.0680	91.9100	91.9320	0
12/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.7500	7.6780	92.2500	92.3220	0
12/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.6600	7.5700	92.3400	92.4300	0
12/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.5200	7.4180	92.4800	92.5820	0
12/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.5700	7.4700	92.4300	92.5300	0
12/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.5900	7.5500	92.4100	92.4500	0
12/02/2024	R035 On 02-May-24			Bond Future	11.7644	11.6569	84.2001	84.7706	163,640
12/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	415.8000	568.9900	0.4158	0.5690	0
12/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3528.1200	3110.7900	3.5281	3.1108	0
12/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	427.8700	584.0100	0.4279	0.5840	0
12/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3484.6200	3070.2400	3.4846	3.0702	0
12/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	440.3000	599.4300	0.4403	0.5994	0
12/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3441.5400	3030.1500	3.4415	3.0302	0
12/02/2024	R035 On 01-August-24			Bond Future	11.8697	11.7577	86.0527	86.6357	0
12/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2161.3400	2476.6900	2.1613	2.4767	0
12/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2575.7000	2308.0500	2.5757	2.3081	0
12/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2188.3900	2505.8200	2.1884	2.5058	0
12/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2550.5900	2285.0200	2.5506	2.2850	0
12/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2215.6200	2535.1100	2.2156	2.5351	0
12/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2525.7000	2262.1900	2.5257	2.2622	0
12/02/2024	R035 On 07-November-24			Bond Future	12.0038	11.8868	83.5404	84.1366	19,854
12/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3537.3700	3897.9700	3.5374	3.8980	0
12/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2700.5100	2464.8900	2.7005	2.4649	0
12/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3566.7300	3928.8100	3.5667	3.9288	0
12/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2679.9100	2445.7700	2.6799	2.4458	0
12/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3596.4800	3960.0200	3.5965	3.9600	0
12/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2659.7400	2427.0600	2.6597	2.4271	0
12/02/2024	R035 On 06-February-25			Bond Future	12.1415	12.0194	85.3377	85.9465	0
12/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4265.8800	4641.0400	4.2659	4.6410	0
12/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2949.2600	2715.6200	2.9493	2.7156	0
12/02/2024	R035 On 02-May-25			Bond Future	12.2848	12.1577	82.4661	83.0862	0
12/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	2594.7100	2872.9100	2.5947	2.8729	0
12/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	5097.0200	4755.0800	5.0970	4.7551	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R053 On 02-May-24			Bond Future	12.5482	12.4408	94.0079	94.7902	5,189
12/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	4383.8500	4999.3900	4.3839	4.9994	0
12/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	1087.3100	920.5200	1.0873	0.9205	0
12/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	4434.0900	5052.1000	4.4341	5.0521	0
12/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	1070.0300	905.7100	1.0700	0.9057	0
12/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	4484.3300	5104.7900	4.4843	5.1048	0
12/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	1052.8500	890.9800	1.0529	0.8910	0
12/02/2024	R053 On 01-August-24			Bond Future	12.6627	12.5511	96.0761	96.8756	0
12/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	5415.1800	5981.7800	5.4152	5.9818	0
12/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	2203.2100	1970.3600	2.2032	1.9704	0
12/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	5460.6900	6029.2700	5.4607	6.0293	0
12/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	2182.2600	1951.3900	2.1823	1.9514	0
12/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	5506.3000	6076.8400	5.5063	6.0768	0
12/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	2161.5100	1932.6000	2.1615	1.9326	0
12/02/2024	R053 On 07-November-24			Bond Future	12.7990	12.6825	92.4396	93.2573	0
12/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	4276.2700	4738.4900	4.2763	4.7385	0
12/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	4338.8900	3983.4500	4.3389	3.9835	0
12/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	4314.1400	4778.4600	4.3141	4.7785	0
12/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	4307.1100	3953.7700	4.3071	3.9538	0
12/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	4352.1400	4818.5600	4.3521	4.8186	0
12/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	4275.5500	3924.3100	4.2756	3.9243	0
12/02/2024	R053 On 06-February-25			Bond Future	12.9332	12.8119	94.4267	95.2616	0
12/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5116.6000	5589.7500	5.1166	5.5898	0
12/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	5070.2000	4708.4600	5.0702	4.7085	0
12/02/2024	R053 On 02-May-25			Bond Future	13.0759	12.9499	90.3735	91.2241	0
12/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	4064.2900	4468.8900	4.0643	4.4689	0
12/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	7070.1700	6624.2300	7.0702	6.6242	0
12/02/2024	R186 On 02-May-24			Bond Future	8.8522	8.7863	107.7211	107.8761	94,354
12/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	28.7300	41.4000	0.0287	0.0414	0
12/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	2082.9400	1940.5600	2.0829	1.9406	0
12/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	30.2000	43.3600	0.0302	0.0434	0
12/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	2060.2900	1918.4000	2.0603	1.9184	0
12/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	31.7300	45.4000	0.0317	0.0454	0
12/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	2037.7000	1896.3200	2.0377	1.8963	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2142.4900	2286.3600	2.1425	2.2864	2,030
12/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	102.7700	91.5900	0.1028	0.0916	0
12/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3585.7300	3738.6500	3.5857	3.7387	0
12/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	23.4100	21.2800	0.0234	0.0213	2,030
12/02/2024	R186 On 01-August-24			Bond Future	8.8410	8.7674	104.7827	104.9411	0
12/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	639.5500	717.9100	0.6396	0.7179	0
12/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	986.3200	906.3200	0.9863	0.9063	0
12/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	650.8100	729.8800	0.6508	0.7299	0
12/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	976.0000	896.7100	0.9760	0.8967	0
12/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	661.8700	741.6600	0.6619	0.7417	0
12/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	965.4800	886.9100	0.9655	0.8869	0
12/02/2024	R186 On 07-November-24			Bond Future	8.8499	8.7660	107.2211	107.3827	44,477
12/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1344.4000	1446.6000	1.3444	1.4466	0
12/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	807.3300	747.8800	0.8073	0.7479	0
12/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1357.2200	1459.8500	1.3572	1.4599	0
12/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	801.0400	742.0200	0.8010	0.7420	0
12/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1370.0800	1473.1400	1.3701	1.4731	0
12/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	794.8000	736.2100	0.7948	0.7362	0
12/02/2024	R186 On 06-February-25			Bond Future	8.8700	8.7738	104.2123	104.3771	0
12/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1226.9500	1323.2100	1.2270	1.3232	0
12/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	953.7100	885.1900	0.9537	0.8852	0
12/02/2024	R186 On 02-May-25			Bond Future	8.9602	8.8491	106.2100	106.3775	0
12/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	650.1500	720.0900	0.6502	0.7201	0
12/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	1391.8500	1294.3100	1.3919	1.2943	0
12/02/2024	R202 On 02-May-24			Bond Future	262.7677	262.8029	262.7677	262.8029	4,858
12/02/2024	R202 On 01-August-24			Bond Future	263.5344	263.5702	263.5344	263.5702	0
12/02/2024	R202 On 07-November-24			Bond Future	269.7363	269.7719	269.7363	269.7719	6
12/02/2024	R202 On 06-February-25			Bond Future	270.3936	270.4287	270.3936	270.4287	0
12/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	3603.6400	3638.6700	3.6036	3.6387	0
12/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	R202 On 02-May-25			Bond Future	275.6479	275.6824	275.6479	275.6824	0
12/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	3337.9100	3372.3600	3.3379	3.3724	0
12/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R209 On 02-May-24			Bond Future	11.9065	11.7992	65.1074	65.6085	13,247
12/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	232.3200	330.3500	0.2323	0.3304	0
12/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3781.1800	3378.0300	3.7812	3.3780	0
12/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	239.9400	340.2100	0.2399	0.3402	0
12/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3738.8400	3337.9300	3.7388	3.3379	0
12/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	247.7500	350.2800	0.2478	0.3503	0
12/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3696.7500	3298.1000	3.6968	3.2981	0
12/02/2024	R209 On 01-August-24			Bond Future	12.0080	11.8967	66.5398	67.0519	1,690
12/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1606.1300	1857.3900	1.6061	1.8574	0
12/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2661.4700	2400.5800	2.6615	2.4006	0
12/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1627.8400	1880.9900	1.6278	1.8810	0
12/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2636.4100	2377.4100	2.6364	2.3774	0
12/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1649.7100	1904.7300	1.6497	1.9047	0
12/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2611.5500	2354.4200	2.6116	2.3544	0
12/02/2024	R209 On 07-November-24			Bond Future	12.1308	12.0150	64.9315	65.4552	5,237
12/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	2872.0100	3178.6000	2.8720	3.1786	0
12/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2517.1700	2299.9900	2.5172	2.3000	0
12/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	2897.2700	3205.2200	2.8973	3.2052	0
12/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2497.8000	2281.9800	2.4978	2.2820	0
12/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	2922.6100	3231.9200	2.9226	3.2319	0
12/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2478.5600	2264.1000	2.4786	2.2641	0
12/02/2024	R209 On 06-February-25			Bond Future	12.2530	12.1328	66.3280	66.8629	0
12/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3617.0400	3939.2100	3.6170	3.9392	0
12/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2796.9700	2584.2600	2.7970	2.5843	0
12/02/2024	R209 On 02-May-25			Bond Future	12.3855	12.2609	64.4488	64.9937	0
12/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	2364.2200	2611.9900	2.3642	2.6120	0
12/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	4568.8800	4271.7900	4.5689	4.2718	0
12/02/2024	R210 On 02-May-24			Bond Future	234.5625	234.7333	234.5625	234.7333	198
12/02/2024	R210 On 01-August-24			Bond Future	239.7797	239.9540	239.7797	239.9540	300
12/02/2024	R210 On 07-November-24			Bond Future	242.0921	242.2694	242.0921	242.2694	60
12/02/2024	R210 On 06-February-25			Bond Future	247.3594	247.5398	247.3594	247.5398	0
12/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7749.3700	7929.8000	7.7494	7.9298	0
12/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	R210 On 02-May-25			Bond Future	248.7687	248.9510	248.7687	248.9510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	738.6600	921.0300	0.7387	0.9210	0
12/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/02/2024	R213 On 02-May-24			Bond Future	10.6046	10.4856	84.1048	84.6107	26,520
12/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	655.7900	861.4400	0.6558	0.8614	0
12/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	2045.0200	1744.7400	2.0450	1.7447	0
12/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	671.1400	879.6400	0.6711	0.8796	0
12/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	2017.1400	1719.7100	2.0171	1.7197	0
12/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	686.7100	898.0700	0.6867	0.8981	0
12/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1989.5000	1694.9300	1.9895	1.6949	0
12/02/2024	R213 On 01-August-24			Bond Future	10.6806	10.5557	85.9553	86.4723	0
12/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2296.4500	2619.2300	2.2965	2.6192	0
12/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1560.8200	1366.5800	1.5608	1.3666	0
12/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2321.0200	2645.4600	2.3210	2.6455	0
12/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1544.6200	1352.0400	1.5446	1.3520	0
12/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2345.7100	2671.7900	2.3457	2.6718	0
12/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1528.5700	1337.6300	1.5286	1.3376	0
12/02/2024	R213 On 07-November-24			Bond Future	10.7874	10.6556	84.3950	84.9237	16,163
12/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3355.1600	3705.1300	3.3552	3.7051	0
12/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1687.4100	1508.6800	1.6874	1.5087	0
12/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3380.8100	3731.9900	3.3808	3.7320	0
12/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1674.1000	1496.5800	1.6741	1.4966	0
12/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3406.2600	3758.6400	3.4063	3.7586	0
12/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1660.6200	1484.3000	1.6606	1.4843	0
12/02/2024	R213 On 06-February-25			Bond Future	10.9013	10.7624	86.2114	86.7512	0
12/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3749.5800	4098.9000	3.7496	4.0989	0
12/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	2034.8200	1844.3000	2.0348	1.8443	0
12/02/2024	R213 On 02-May-25			Bond Future	11.0283	10.8824	84.3107	84.8605	0
12/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2016.7400	2260.4200	2.0167	2.2604	0
12/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	3951.5100	3645.3800	3.9515	3.6454	0
12/02/2024	R214 On 02-May-24			Bond Future	12.3672	12.2602	60.0563	60.5612	22,992
12/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	131.1800	195.9900	0.1312	0.1960	0
12/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	4631.2900	4191.2400	4.6313	4.1912	0
12/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	136.1700	202.7800	0.1362	0.2028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	4583.8400	4145.5900	4.5838	4.1456	0
12/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	141.3100	209.7400	0.1413	0.2097	0
12/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	4536.6000	4100.1700	4.5366	4.1002	0
12/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	887.0000	1118.2800	0.8870	1.1183	10,000
12/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	2063.1600	1789.5800	2.0632	1.7896	0
12/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	925.8900	1162.8700	0.9259	1.1629	5,610
12/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	2005.5400	1737.6600	2.0055	1.7377	0
12/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	2922.1900	3326.3900	2.9222	3.3264	0
12/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	637.9000	537.2400	0.6379	0.5372	15,610
12/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5241.1000	5712.6600	5.2411	5.7127	0
12/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	204.3700	171.0700	0.2044	0.1711	15,610
12/02/2024	R214 On 01-August-24			Bond Future	12.4698	12.3590	61.3777	61.8936	0
12/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1465.4000	1704.0600	1.4654	1.7041	0
12/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2925.5200	2648.3000	2.9255	2.6483	0
12/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1485.9500	1726.5300	1.4860	1.7265	0
12/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2898.0700	2622.7700	2.8981	2.6228	0
12/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1506.8100	1749.3100	1.5068	1.7493	0
12/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2870.9900	2597.6100	2.8710	2.5976	0
12/02/2024	R214 On 07-November-24			Bond Future	12.5962	12.4811	59.4993	60.0270	0
12/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	2738.1300	3037.8100	2.7381	3.0378	0
12/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2720.9200	2492.9500	2.7209	2.4930	0
12/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	2762.7700	3063.8500	2.7628	3.0639	0
12/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2700.0900	2473.5200	2.7001	2.4735	0
12/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	2787.7200	3090.1900	2.7877	3.0902	0
12/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2679.6100	2454.4300	2.6796	2.4544	0
12/02/2024	R214 On 06-February-25			Bond Future	12.7237	12.6043	60.7794	61.3182	0
12/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3191.2200	3493.8300	3.1912	3.4938	0
12/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	3252.4700	3016.2200	3.2525	3.0162	0
12/02/2024	R214 On 02-May-25			Bond Future	12.8528	12.7293	58.6431	59.1919	0
12/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	2511.8100	2768.6300	2.5118	2.7686	0
12/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	4563.9100	4271.8400	4.5639	4.2718	0
12/02/2024	R248 On 02-May-24			Bond Future	12.5740	12.4668	72.8557	73.4612	245,487
12/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	55.5800	90.3900	0.0556	0.0904	0
12/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	7216.2200	6645.5200	7.2162	6.6455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	70.4300	112.4400	0.0704	0.1124	0
12/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	6835.0900	6271.5900	6.8351	6.2716	0
12/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	73.2200	116.5300	0.0732	0.1165	0
12/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	6772.2200	6210.0200	6.7722	6.2100	0
12/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	76.1000	120.7400	0.0761	0.1207	0
12/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	6709.5400	6148.6700	6.7095	6.1487	0
12/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1255.6400	1558.5600	1.2556	1.5586	0
12/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	2242.9000	1940.3100	2.2429	1.9403	0
12/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	3839.6000	4337.7300	3.8396	4.3377	0
12/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	683.3900	576.0100	0.6834	0.5760	0
12/02/2024	R248 On 01-August-24			Bond Future	12.6846	12.5733	74.4588	75.0775	13,000
12/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1603.4900	1873.4400	1.6035	1.8734	0
12/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3783.5000	3434.7000	3.7835	3.4347	0
12/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	1627.1000	1899.3700	1.6271	1.8994	0
12/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3748.9300	3402.4500	3.7489	3.4025	0
12/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	1650.7000	1925.2800	1.6507	1.9253	0
12/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3714.4300	3370.2600	3.7144	3.3703	0
12/02/2024	R248 On 07-November-24			Bond Future	12.8200	12.7041	71.7400	72.3728	0
12/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3191.4000	3543.7100	3.1914	3.5437	0
12/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	3408.8200	3128.3000	3.4088	3.1283	0
12/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3220.5500	3574.5400	3.2206	3.5745	0
12/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	3383.5400	3104.7000	3.3835	3.1047	0
12/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3249.8000	3605.4500	3.2498	3.6055	0
12/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	3358.4400	3081.2600	3.3584	3.0813	0
12/02/2024	R248 On 06-February-25			Bond Future	12.9567	12.8361	73.2830	73.9293	0
12/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3230.1100	3559.3500	3.2301	3.5594	0
12/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4563.4500	4246.4300	4.5635	4.2464	0
12/02/2024	R248 On 02-May-25			Bond Future	13.0947	12.9695	70.2427	70.9010	0
12/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	2966.9600	3270.6000	2.9670	3.2706	0
12/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	5635.4100	5280.7200	5.6354	5.2807	0
12/02/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/02/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0