



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 March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	2025 On 02-May-24			Bond Future	178.9478	178.9829	178.9478	178.9829	9,075
12/03/2024	2025 On 01-August-24			Bond Future	181.0858	181.1217	181.0858	181.1217	0
12/03/2024	2025 On 07-November-24			Bond Future	185.3911	185.4273	185.3911	185.4273	0
12/03/2024	2029 On 02-May-24			Bond Future	128.7949	128.7491	128.7949	128.7491	7,165
12/03/2024	2029 On 01-August-24			Bond Future	131.6525	131.6056	131.6525	131.6056	728
12/03/2024	2029 On 07-November-24			Bond Future	133.3847	133.3364	133.3847	133.3364	0
12/03/2024	2029 On 06-February-25			Bond Future	136.2657	136.2157	136.2657	136.2157	0
12/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3865.6800	3815.7200	3.8657	3.8157	0
12/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2029 On 08-May-25			Bond Future	137.6976	137.6461	137.6976	137.6461	0
12/03/2024	2029 On 08-May-25	137.85	Call	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
12/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	152.4100	203.8700	0.1524	0.2039	0
12/03/2024	2030 On 02-May-24			Bond Future	10.1951	10.1185	92.7511	93.0590	127,088
12/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	210.6500	276.4200	0.2107	0.2764	1,000
12/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	2388.8000	2146.6700	2.3888	2.1467	0
12/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	358.4700	452.5800	0.3585	0.4526	0
12/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	1919.5000	1705.7100	1.9195	1.7057	0
12/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	370.4000	466.5200	0.3704	0.4665	0
12/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	1890.4700	1678.6900	1.8905	1.6787	0
12/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	382.4700	480.6100	0.3825	0.4806	0
12/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	1861.6000	1651.8400	1.8616	1.6518	0
12/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	927.5100	1093.4700	0.9275	1.0935	1,000
12/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1068.2800	926.3400	1.0683	0.9263	0
12/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	2114.2800	2355.7100	2.1143	2.3557	500
12/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	429.5300	363.0600	0.4295	0.3631	0
12/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	2741.2400	3004.2700	2.7412	3.0043	1,080
12/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	277.0500	232.1800	0.2771	0.2322	0
12/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	3756.2000	4040.5400	3.7562	4.0405	500
12/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	138.7500	115.1900	0.1388	0.1152	0
12/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	6687.2300	6992.7600	6.6872	6.9928	0
12/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	12.2400	9.8700	0.0122	0.0099	1,000
12/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	8262.3200	8569.7800	8.2623	8.5698	0
12/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.0900	1.6500	0.0021	0.0017	1,080
12/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	10945.1400	11253.0300	10.9451	11.2530	0
12/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0500	0.0400	0.0001	0.0000	500
12/03/2024	2030 On 01-August-24			Bond Future	10.2716	10.1905	90.7806	91.0953	0
12/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1841.9000	2024.0200	1.8419	2.0240	0
12/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1461.9900	1329.5000	1.4620	1.3295	0
12/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1864.0700	2047.3400	1.8641	2.0473	0
12/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1445.6700	1314.3300	1.4457	1.3143	0
12/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1886.3800	2070.7800	1.8864	2.0708	0
12/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1429.5000	1299.2900	1.4295	1.2993	0
12/03/2024	2030 On 07-November-24			Bond Future	10.3573	10.2711	92.9150	93.2368	1,650
12/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2989.7500	3194.5700	2.9898	3.1946	0
12/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1578.6200	1461.6900	1.5786	1.4617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	3013.3100	3218.9000	3.0133	3.2189	0
12/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1565.6700	1449.5100	1.5657	1.4495	0
12/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	3037.2200	3243.5800	3.0372	3.2436	0
12/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1553.1000	1437.7100	1.5531	1.4377	0
12/03/2024	2030 On 06-February-25			Bond Future	10.4599	10.3683	90.8891	91.2174	0
12/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2818.6500	3011.1200	2.8187	3.0111	0
12/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2035.5800	1899.7700	2.0356	1.8998	0
12/03/2024	2030 On 08-May-25			Bond Future	10.5991	10.5015	92.7705	93.1052	0
12/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1462.6600	1591.0000	1.4627	1.5910	0
12/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	3789.7100	3583.3400	3.7897	3.5833	0
12/03/2024	2032 On 02-May-24			Bond Future	11.0415	10.9707	86.3519	86.6841	127,773
12/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	56.0400	82.1500	0.0560	0.0822	8,500
12/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	3621.4500	3315.3200	3.6215	3.3153	0
12/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	80.4800	114.7900	0.0805	0.1148	1,000
12/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	3350.3200	3052.3900	3.3503	3.0524	0
12/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	203.4700	270.4400	0.2035	0.2704	0
12/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	2594.1600	2328.8900	2.5942	2.3289	0
12/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	213.0800	282.2100	0.2131	0.2822	0
12/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	2555.2500	2292.1400	2.5553	2.2921	0
12/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	222.9100	294.2100	0.2229	0.2942	0
12/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	2516.6100	2255.6700	2.5166	2.2557	0
12/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	233.0600	306.5500	0.2331	0.3066	500
12/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	2478.3100	2219.5600	2.4783	2.2196	0
12/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	254.3700	332.3400	0.2544	0.3323	500
12/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	2402.8400	2148.5700	2.4028	2.1486	0
12/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	325.9300	417.8300	0.3259	0.4178	1,550
12/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	2184.8800	1944.5400	2.1849	1.9445	0
12/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	672.6200	816.2700	0.6726	0.8163	1,000
12/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	1527.9300	1339.3400	1.5279	1.3393	0
12/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	1222.0500	1419.5700	1.2221	1.4196	500
12/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	995.1700	860.4500	0.9952	0.8605	0
12/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	1570.9100	1792.7800	1.5709	1.7928	0
12/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	786.3900	676.0200	0.7864	0.6760	500
12/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	1790.8000	2025.4000	1.7908	2.0254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	683.1700	585.5300	0.6832	0.5855	17,000
12/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	2021.2200	2267.4400	2.0212	2.2674	1,550
12/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	592.0800	506.0600	0.5921	0.5061	0
12/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	3724.8100	4022.5700	3.7248	4.0226	0
12/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	221.9900	187.5100	0.2220	0.1875	500
12/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	8175.7500	8505.0600	8.1758	8.5051	0
12/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	19.0200	16.0900	0.0190	0.0161	1,000
12/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	9304.2500	9635.2000	9.3043	9.6352	0
12/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	8.2300	6.9400	0.0082	0.0069	500
12/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	9981.4200	10312.9500	9.9814	10.3130	0
12/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	4.4600	3.7500	0.0045	0.0038	1,550
12/03/2024	2032 On 01-August-24			Bond Future	11.1382	11.0641	88.2468	88.5863	0
12/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1987.3400	2171.5400	1.9873	2.1715	0
12/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2024.9600	1869.6500	2.0250	1.8697	0
12/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	2011.8200	2197.2500	2.0118	2.1973	0
12/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2003.7300	1849.6500	2.0037	1.8497	0
12/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	2036.2200	2222.8800	2.0362	2.2229	0
12/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	1982.4500	1829.6000	1.9825	1.8296	0
12/03/2024	2032 On 07-November-24			Bond Future	11.2546	11.1767	86.1546	86.5018	1,130
12/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	3143.9500	3351.5900	3.1440	3.3516	0
12/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2193.5200	2053.9400	2.1935	2.0539	0
12/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	3170.1900	3378.7100	3.1702	3.3787	0
12/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2175.9700	2037.2700	2.1760	2.0373	0
12/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	3196.5300	3405.9200	3.1965	3.4059	0
12/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2158.5600	2020.7300	2.1586	2.0207	0
12/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	3604.8000	3826.9200	3.6048	3.8269	1,615
12/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	1913.9600	1788.8600	1.9140	1.7889	0
12/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	9185.6700	9497.8600	9.1857	9.4979	0
12/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	456.5000	421.4700	0.4565	0.4215	1,615
12/03/2024	2032 On 06-February-25			Bond Future	11.3818	11.3000	87.9936	88.3479	0
12/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	3675.0000	3893.4000	3.6750	3.8934	0
12/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2229.2100	2093.3200	2.2292	2.0933	0
12/03/2024	2032 On 08-May-25			Bond Future	11.5305	11.4446	85.6507	86.0119	0
12/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1849.9000	1993.2000	1.8499	1.9932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	4504.0000	4286.0800	4.5040	4.2861	0
12/03/2024	2033 On 02-May-24			Bond Future	120.9168	120.9292	120.9168	120.9292	2,064
12/03/2024	2033 On 01-August-24			Bond Future	123.5997	123.6122	123.5997	123.6122	5,754
12/03/2024	2033 On 07-November-24			Bond Future	125.0436	125.0562	125.0436	125.0562	0
12/03/2024	2033 On 06-February-25			Bond Future	127.7444	127.7569	127.7444	127.7569	0
12/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2804.4300	2816.8800	2.8044	2.8169	0
12/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2033 On 08-May-25			Bond Future	128.8971	128.9093	128.8971	128.9093	0
12/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1722.8700	1710.6900	1.7229	1.7107	0
12/03/2024	2037 On 02-May-24			Bond Future	12.2818	12.2064	78.1914	78.5858	72,250
12/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	107.7100	147.5000	0.1077	0.1475	0
12/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	4742.5800	4388.0600	4.7426	4.3881	0
12/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	112.4700	153.6000	0.1125	0.1536	0
12/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	4690.5900	4337.4100	4.6906	4.3374	0
12/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	117.4000	159.9000	0.1174	0.1599	0
12/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	4638.8200	4287.0100	4.6388	4.2870	0
12/03/2024	2037 On 01-August-24			Bond Future	12.4071	12.3287	75.6511	76.0541	84,501
12/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	1578.3600	1754.0300	1.5784	1.7540	0
12/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3226.7200	2999.4000	3.2267	2.9994	0
12/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	1600.9100	1778.0700	1.6009	1.7781	0
12/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3196.5000	2970.6700	3.1965	2.9707	0
12/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	1623.8100	1802.4700	1.6238	1.8025	1,383
12/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3166.6800	2942.3500	3.1667	2.9424	0
12/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	4843.3000	5151.7300	4.8433	5.1517	0
12/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1082.1000	987.5400	1.0821	0.9875	1,383
12/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	7278.0500	7631.3500	7.2781	7.6314	0
12/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	525.4100	475.7200	0.5254	0.4757	1,383
12/03/2024	2037 On 07-November-24			Bond Future	12.5429	12.4611	77.4295	77.8416	9,175
12/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	3153.5000	3381.4600	3.1535	3.3815	0
12/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3017.3400	2833.1200	3.0173	2.8331	0
12/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	3181.1900	3410.2100	3.1812	3.4102	0
12/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	2994.9800	2811.8200	2.9950	2.8118	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	3208.9900	3439.0600	3.2090	3.4391	0
12/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	2972.7700	2790.6600	2.9728	2.7907	0
12/03/2024	2037 On 06-February-25			Bond Future	12.6864	12.6013	74.8215	75.2423	0
12/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	3556.6900	3792.9100	3.5567	3.7929	0
12/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3195.8700	3011.3400	3.1959	3.0113	0
12/03/2024	2037 On 08-May-25			Bond Future	12.8518	12.7631	76.3683	76.7974	0
12/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	2276.0600	2452.1300	2.2761	2.4521	0
12/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5259.5800	5006.5400	5.2596	5.0065	0
12/03/2024	2038 On 02-May-24			Bond Future	131.9245	131.9375	131.9245	131.9375	5,122
12/03/2024	2038 On 01-August-24			Bond Future	132.7902	132.8034	132.7902	132.8034	0
12/03/2024	2038 On 07-November-24			Bond Future	135.9470	135.9602	135.9470	135.9602	0
12/03/2024	2038 On 06-February-25			Bond Future	136.7702	136.7832	136.7702	136.7832	0
12/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1540.1500	1553.2300	1.5402	1.5532	0
12/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2038 On 08-May-25			Bond Future	139.6387	139.6516	139.6387	139.6516	0
12/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	41.2600	28.4000	0.0413	0.0284	0
12/03/2024	2040 On 02-May-24			Bond Future	12.6301	12.5497	77.8069	78.2465	144,893
12/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	54.5500	79.3400	0.0546	0.0793	0
12/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6002.7500	5587.9200	6.0028	5.5879	0
12/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	57.3500	83.1400	0.0574	0.0831	0
12/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	5944.3600	5530.5300	5.9444	5.5305	0
12/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	60.2400	87.0600	0.0602	0.0871	0
12/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	5886.1400	5473.3400	5.8861	5.4733	0
12/03/2024	2040 On 01-August-24			Bond Future	12.7615	12.6779	75.0078	75.4570	3,312
12/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	1357.9900	1532.6100	1.3580	1.5326	0
12/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	3777.1000	3502.4900	3.7771	3.5025	0
12/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	1379.3000	1555.6100	1.3793	1.5556	0
12/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	3742.2800	3469.3600	3.7423	3.4694	0
12/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	1400.7900	1578.8000	1.4008	1.5788	0
12/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	3707.7100	3436.4900	3.7077	3.4365	0
12/03/2024	2040 On 07-November-24			Bond Future	12.9032	12.8160	76.7708	77.2304	8,677
12/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	3122.5600	3366.7300	3.1226	3.3667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3455.3200	3239.9100	3.4553	3.2399	0
12/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	3150.5300	3395.8900	3.1505	3.3959	0
12/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3430.4800	3216.2600	3.4305	3.2163	0
12/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	3178.8600	3425.4000	3.1789	3.4254	0
12/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3406.0600	3193.0200	3.4061	3.1930	0
12/03/2024	2040 On 06-February-25			Bond Future	13.0519	12.9612	73.8981	74.3672	0
12/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	3222.5000	3467.0700	3.2225	3.4671	0
12/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	3749.8100	3525.2500	3.7498	3.5253	0
12/03/2024	2040 On 08-May-25			Bond Future	13.2210	13.1265	75.4250	75.9035	0
12/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	2487.4100	2687.1000	2.4874	2.6871	0
12/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5561.9300	5283.1200	5.5619	5.2831	0
12/03/2024	2044 On 02-May-24			Bond Future	12.7332	12.6528	73.7535	74.1929	77,730
12/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	37.3000	55.7800	0.0373	0.0558	0
12/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	6356.6300	5935.7200	6.3566	5.9357	0
12/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	39.3000	58.5700	0.0393	0.0586	0
12/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	6296.1100	5875.9900	6.2961	5.8760	0
12/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	41.4100	61.5100	0.0414	0.0615	0
12/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	6235.7800	5816.4900	6.2358	5.8165	0
12/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	892.2700	1079.0400	0.8923	1.0790	0
12/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2178.9900	1926.3700	2.1790	1.9264	4,200
12/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	1529.6900	1782.7400	1.5297	1.7827	0
12/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1438.6500	1252.3100	1.4387	1.2523	10,030
12/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	2338.3000	2648.5900	2.3383	2.6486	0
12/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	912.8200	783.7200	0.9128	0.7837	10,030
12/03/2024	2044 On 01-August-24			Bond Future	12.8612	12.7776	70.9907	71.4397	37,227
12/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	1113.1100	1265.7600	1.1131	1.2658	0
12/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4334.3700	4038.0300	4.3344	4.0380	0
12/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	1132.0200	1286.3400	1.1320	1.2863	0
12/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4295.8100	4001.1400	4.2958	4.0011	0
12/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	1151.1200	1307.1200	1.1511	1.3071	0
12/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4257.5000	3964.5100	4.2575	3.9645	0
12/03/2024	2044 On 07-November-24			Bond Future	12.9987	12.9116	72.6593	73.1186	0
12/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2989.9200	3230.0400	2.9899	3.2300	0
12/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3510.8200	3291.5900	3.5108	3.2916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	3017.5200	3258.8500	3.0175	3.2589	0
12/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3485.3500	3267.3300	3.4854	3.2673	0
12/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	3045.2200	3287.7600	3.0452	3.2878	0
12/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3460.0500	3243.2400	3.4601	3.2432	0
12/03/2024	2044 On 06-February-25			Bond Future	13.1425	13.0519	69.8240	70.2928	0
12/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	3224.4400	3467.5900	3.2244	3.4676	0
12/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	3859.5700	3633.8600	3.8596	3.6339	0
12/03/2024	2044 On 08-May-25			Bond Future	13.3051	13.2108	71.2665	71.7448	0
12/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2467.8300	2667.9000	2.4678	2.6679	0
12/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	5526.1700	5247.9700	5.5262	5.2480	0
12/03/2024	2046 On 02-May-24			Bond Future	113.4407	113.4522	113.4407	113.4522	16,115
12/03/2024	2046 On 01-August-24			Bond Future	115.9576	115.9693	115.9576	115.9693	0
12/03/2024	2046 On 07-November-24			Bond Future	116.5177	116.5294	116.5177	116.5294	0
12/03/2024	2046 On 06-February-25			Bond Future	119.0335	119.0450	119.0335	119.0450	0
12/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5023.5300	5034.9800	5.0235	5.0350	0
12/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2046 On 08-May-25			Bond Future	119.2859	119.2974	119.2859	119.2974	0
12/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2684.0800	2672.6000	2.6841	2.6726	0
12/03/2024	2050 On 02-May-24			Bond Future	114.4869	114.6912	114.4869	114.6912	14,107
12/03/2024	2050 On 01-August-24			Bond Future	114.7310	114.9398	114.7310	114.9398	0
12/03/2024	2050 On 07-November-24			Bond Future	117.4584	117.6720	117.4584	117.6720	0
12/03/2024	2050 On 06-February-25			Bond Future	117.6399	117.8577	117.6399	117.8577	0
12/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2039.8500	2257.6800	2.0399	2.2577	0
12/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2050 On 08-May-25			Bond Future	120.1069	120.3287	120.1069	120.3287	0
12/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1053.0900	831.2800	1.0531	0.8313	0
12/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	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
12/03/2024	AL37 On 02-May-24			Index Future	950.4470	953.5770	950.4470	953.5770	0
12/03/2024	AL37 On 01-August-24			Index Future	971.3050	974.5030	971.3050	974.5030	0
12/03/2024	AL37 On 07-November-24			Index Future	994.1630	997.4340	994.1630	997.4340	0
12/03/2024	AL37 On 06-February-25			Index Future	1015.4320	1018.7690	1015.4320	1,018.7690	0
12/03/2024	AL37 On 08-May-25			Index Future	1036.5580	1039.9600	1036.5580	1,039.9600	0
12/03/2024	AL7T On 02-May-24			Index Future	1097.7870	1102.1910	1097.7870	1,102.1910	0
12/03/2024	AL7T On 01-August-24			Index Future	1121.8780	1126.3790	1121.8780	1,126.3790	0
12/03/2024	AL7T On 07-November-24			Index Future	1148.2800	1152.8840	1148.2800	1,152.8840	0
12/03/2024	AL7T On 06-February-25			Index Future	1172.8460	1177.5440	1172.8460	1,177.5440	0
12/03/2024	AL7T On 08-May-25			Index Future	1197.2470	1202.0370	1197.2470	1,202.0370	0
12/03/2024	ALBI On 02-May-24			Index Future	950.8930	954.7110	950.8930	954.7110	94
12/03/2024	ALBI On 01-August-24			Index Future	971.7600	975.6620	971.7600	975.6620	0
12/03/2024	ALBI On 07-November-24			Index Future	994.6300	998.6210	994.6300	998.6210	0
12/03/2024	ALBI On 06-February-25			Index Future	1015.9080	1019.9810	1015.9080	1,019.9810	0
12/03/2024	ALBI On 08-May-25			Index Future	1037.0440	1041.1970	1037.0440	1,041.1970	0
12/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	ES33 On 02-May-24			Bond Future	12.6637	12.5937	73.2073	73.5118	0
12/03/2024	ES33 On 01-August-24			Bond Future	12.8120	12.7388	74.8316	75.1429	0
12/03/2024	ES33 On 07-November-24			Bond Future	12.9896	12.9129	72.8073	73.1257	0
12/03/2024	ES33 On 06-February-25			Bond Future	13.1790	13.0987	74.3776	74.7027	0
12/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	646.0500	971.1300	0.6461	0.9711	0
12/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	ES33 On 08-May-25			Bond Future	13.3852	13.3011	72.1319	72.4635	0
12/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2640.1100	2308.5400	2.6401	2.3085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	ES42 On 02-May-24			Bond Future	13.2694	13.1891	67.9011	68.3005	0
12/03/2024	ES42 On 01-August-24			Bond Future	13.4116	13.3281	69.4075	69.8158	0
12/03/2024	ES42 On 07-November-24			Bond Future	13.5777	13.4905	66.7885	67.2063	0
12/03/2024	ES42 On 06-February-25			Bond Future	13.7456	13.6547	68.2271	68.6536	0
12/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	260.1100	0.0000	0.2601	0
12/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	166.3900	0.0000	0.1664	0.0000	0
12/03/2024	ES42 On 08-May-25			Bond Future	13.9334	13.8385	65.3860	65.8211	0
12/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3244.9100	2809.8000	3.2449	2.8098	0
12/03/2024	GOVI On 02-May-24			GOVI	937.1920	940.8880	937.1920	940.8880	736
12/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	137780.0000	100820.0000	13.7780	10.0820	0
12/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	137880.0000	100920.0000	13.7880	10.0920	0
12/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	137980.0000	101020.0000	13.7980	10.1020	0
12/03/2024	GOVI On 01-August-24			GOVI	957.7590	961.5350	957.7590	961.5350	0
12/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	143890.0000	181650.0000	14.3890	18.1650	0
12/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	143790.0000	181550.0000	14.3790	18.1550	0
12/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	143690.0000	181450.0000	14.3690	18.1450	0
12/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 07-November-24			GOVI	980.2990	984.1610	980.2990	984.1610	0
12/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	315190.0000	353810.0000	31.5190	35.3810	0
12/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	315090.0000	353710.0000	31.5090	35.3710	0
12/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	314990.0000	353610.0000	31.4990	35.3610	0
12/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 06-February-25			GOVI	1001.2710	1005.2120	1001.2710	1,005.2120	0
12/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	292710.0000	332120.0000	29.2710	33.2120	0
12/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GOVI On 08-May-25			GOVI	1022.1020	1026.1210	1022.1020	1,026.1210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1020.0000	41210.0000	0.1020	4.1210	0
12/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/03/2024	IGOV On 02-May-24			Index Future	346.6210	346.7710	346.6210	346.7710	593
12/03/2024	IGOV On 01-August-24			Index Future	354.3120	354.4650	354.3120	354.4650	0
12/03/2024	IGOV On 07-November-24			Index Future	362.7390	362.8950	362.7390	362.8950	0
12/03/2024	IGOV On 06-February-25			Index Future	370.5800	370.7370	370.5800	370.7370	0
12/03/2024	IGOV On 08-May-25			Index Future	378.3690	378.5280	378.3690	378.5280	0
12/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3520	91.6500	91.6480	0
12/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3200	8.3580	91.6800	91.6420	0
12/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3000	8.3290	91.7000	91.6710	0
12/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.2800	8.3140	91.7200	91.6860	0
12/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.2800	8.2420	91.7200	91.7580	0
12/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2700	8.2350	91.7300	91.7650	0
12/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.1600	8.0630	91.8400	91.9370	0
12/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.9000	7.7550	92.1000	92.2450	0
12/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.7800	7.6220	92.2200	92.3780	0
12/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.6600	7.5220	92.3400	92.4780	0
12/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.6700	7.5750	92.3300	92.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.7200	7.6370	92.2800	92.3630	0
12/03/2024	R035 On 02-May-24			Bond Future	11.8530	11.7928	83.7341	84.0504	160,972
12/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	221.5700	276.9200	0.2216	0.2769	0
12/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	3799.8800	3538.9200	3.7999	3.5389	0
12/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	229.9400	286.8000	0.2299	0.2868	0
12/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	3752.6800	3493.2300	3.7527	3.4932	0
12/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	238.5400	296.9300	0.2385	0.2969	0
12/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	3705.7700	3447.8500	3.7058	3.4479	0
12/03/2024	R035 On 01-August-24			Bond Future	11.9629	11.9002	85.5716	85.8948	0
12/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1889.7700	2047.5000	1.8898	2.0475	0
12/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	2785.2400	2619.7500	2.7852	2.6198	0
12/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1915.0100	2073.9400	1.9150	2.0739	0
12/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	2758.3200	2594.0300	2.7583	2.5940	0
12/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1940.2100	2100.3200	1.9402	2.1003	0
12/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	2731.4000	2568.2900	2.7314	2.5683	0
12/03/2024	R035 On 07-November-24			Bond Future	12.0972	12.0317	83.0683	83.3989	14,838
12/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	3304.1000	3490.9600	3.3041	3.4910	0
12/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	2939.2900	2795.5900	2.9393	2.7956	0
12/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	3332.3400	3520.0400	3.3323	3.5200	0
12/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	2917.5700	2774.7100	2.9176	2.7747	0
12/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	3360.6900	3549.2200	3.3607	3.5492	0
12/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	2896.0000	2753.9700	2.8960	2.7540	0
12/03/2024	R035 On 06-February-25			Bond Future	12.2419	12.1735	84.8419	85.1792	0
12/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	3763.5100	3959.6100	3.7635	3.9596	0
12/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	2942.7700	2801.5600	2.9428	2.8016	0
12/03/2024	R035 On 08-May-25			Bond Future	12.3970	12.3257	82.0845	82.4284	0
12/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	2242.1900	2381.8600	2.2422	2.3819	0
12/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5284.8400	5080.5800	5.2848	5.0806	0
12/03/2024	R053 On 02-May-24			Bond Future	12.5828	12.5023	93.7588	94.3408	5,189
12/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	3849.8400	4306.5100	3.8498	4.3065	0
12/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	802.3900	677.0100	0.8024	0.6770	0
12/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	3900.9800	4359.8800	3.9010	4.3599	0
12/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	786.0100	662.8600	0.7860	0.6629	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	3952.4400	4413.5400	3.9524	4.4135	0
12/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	770.0500	649.1000	0.7701	0.6491	0
12/03/2024	R053 On 01-August-24			Bond Future	12.6994	12.6157	95.8162	96.4110	0
12/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	5011.7000	5419.3900	5.0117	5.4194	0
12/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2059.6000	1872.5100	2.0596	1.8725	0
12/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	5056.8400	5466.1600	5.0568	5.4662	0
12/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2038.2800	1852.8200	2.0383	1.8528	0
12/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	5102.3100	5513.2400	5.1023	5.5132	0
12/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2017.3900	1833.5400	2.0174	1.8335	0
12/03/2024	R053 On 07-November-24			Bond Future	12.8340	12.7467	92.1969	92.8053	0
12/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	4017.0800	4343.7100	4.0171	4.3437	0
12/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4322.4700	4040.6200	4.3225	4.0406	0
12/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	4054.0900	4382.3500	4.0541	4.3824	0
12/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4289.8300	4009.6100	4.2898	4.0096	0
12/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	4091.2400	4421.1100	4.0912	4.4211	0
12/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4257.4200	3978.8100	4.2574	3.9788	0
12/03/2024	R053 On 06-February-25			Bond Future	12.9718	12.8809	94.1636	94.7848	0
12/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	4794.1300	5130.1400	4.7941	5.1301	0
12/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5010.8000	4725.6700	5.0108	4.7257	0
12/03/2024	R053 On 08-May-25			Bond Future	13.1238	13.0291	90.2420	90.8755	0
12/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3816.6700	4101.1700	3.8167	4.1012	0
12/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7141.9100	6792.8700	7.1419	6.7929	0
12/03/2024	R186 On 02-May-24			Bond Future	8.9704	8.9174	107.4435	107.5678	93,081
12/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.8600	1.5100	0.0009	0.0015	0
12/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2332.6800	2209.0100	2.3327	2.2090	0
12/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.9200	1.6100	0.0009	0.0016	0
12/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2308.6200	2184.9900	2.3086	2.1850	0
12/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	1.0500	1.8200	0.0011	0.0018	0
12/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2284.6300	2161.0800	2.2846	2.1611	0
12/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1840.0100	1954.0400	1.8400	1.9540	2,030
12/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	77.9000	67.6100	0.0779	0.0676	0
12/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	3298.1700	3420.7500	3.2982	3.4208	0
12/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13.4600	11.7200	0.0135	0.0117	2,030
12/03/2024	R186 On 01-August-24			Bond Future	8.9761	8.9168	104.4930	104.6200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	493.8600	545.6300	0.4939	0.5456	0
12/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1130.3900	1055.1500	1.1304	1.0552	0
12/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	503.5700	555.9300	0.5036	0.5559	0
12/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1118.5200	1043.8700	1.1185	1.0439	0
12/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	513.1400	566.0700	0.5131	0.5661	0
12/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1106.5100	1032.4300	1.1065	1.0324	0
12/03/2024	R186 On 07-November-24			Bond Future	8.9910	8.9234	106.9501	107.0798	35,599
12/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	1177.8600	1252.0100	1.1779	1.2520	0
12/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	911.7500	856.2200	0.9118	0.8562	0
12/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	1190.1800	1264.7000	1.1902	1.2647	0
12/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	904.9600	849.8000	0.9050	0.8498	0
12/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	1202.5600	1277.4400	1.2026	1.2774	0
12/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	898.2400	843.4400	0.8982	0.8434	0
12/03/2024	R186 On 06-February-25			Bond Future	9.0422	8.9648	103.9182	104.0503	0
12/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	1056.8200	1126.0000	1.0568	1.1260	0
12/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1077.6700	1014.8200	1.0777	1.0148	0
12/03/2024	R186 On 08-May-25			Bond Future	9.1576	9.0673	106.0699	106.2042	0
12/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	541.9400	590.1100	0.5419	0.5901	0
12/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1570.1000	1484.0000	1.5701	1.4840	0
12/03/2024	R202 On 02-May-24			Bond Future	258.9264	259.1583	258.9264	259.1583	4,848
12/03/2024	R202 On 01-August-24			Bond Future	259.5944	259.8315	259.5944	259.8315	0
12/03/2024	R202 On 07-November-24			Bond Future	265.7659	266.0079	265.7659	266.0079	0
12/03/2024	R202 On 06-February-25			Bond Future	266.2967	266.5432	266.2967	266.5432	0
12/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	493.3100	246.8300	0.4933	0.2468	0
12/03/2024	R202 On 08-May-25			Bond Future	271.8826	272.1331	271.8826	272.1331	0
12/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	427.4000	176.9200	0.4274	0.1769	0
12/03/2024	R209 On 02-May-24			Bond Future	11.9710	11.9007	64.8086	65.1342	13,179
12/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	103.5400	139.4300	0.1035	0.1394	0
12/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	3951.1200	3661.4900	3.9511	3.6615	0
12/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	108.0200	145.0900	0.1080	0.1451	0
12/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	3905.6400	3617.1900	3.9056	3.6172	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	112.6500	150.9300	0.1127	0.1509	0
12/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	3860.3700	3573.1300	3.8604	3.5731	0
12/03/2024	R209 On 01-August-24			Bond Future	12.0758	12.0029	66.2308	66.5635	1,690
12/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	1314.4200	1459.3600	1.3144	1.4594	0
12/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	2678.7500	2491.0300	2.6788	2.4910	0
12/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	1334.4300	1480.6900	1.3344	1.4807	0
12/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	2651.9900	2465.5900	2.6520	2.4656	0
12/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	1354.6100	1502.1800	1.3546	1.5022	0
12/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	2625.4400	2440.3500	2.6254	2.4404	0
12/03/2024	R209 On 07-November-24			Bond Future	12.1978	12.1219	64.6312	64.9714	5,237
12/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	2684.1400	2871.3500	2.6841	2.8714	0
12/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	2629.6000	2476.5500	2.6296	2.4766	0
12/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	2708.4500	2896.5700	2.7085	2.8966	0
12/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2609.2800	2457.1400	2.6093	2.4571	0
12/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	2732.8600	2921.8800	2.7329	2.9219	0
12/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2589.1100	2437.8700	2.5891	2.4379	0
12/03/2024	R209 On 06-February-25			Bond Future	12.3250	12.2462	66.0107	66.3580	0
12/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	3123.1900	3321.6400	3.1232	3.3216	0
12/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	2620.4500	2471.6100	2.6205	2.4716	0
12/03/2024	R209 On 08-May-25			Bond Future	12.4672	12.3854	64.2222	64.5764	0
12/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	2007.8500	2154.3700	2.0079	2.1544	0
12/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	4565.4300	4357.7800	4.5654	4.3578	0
12/03/2024	R210 On 02-May-24			Bond Future	233.0547	232.9937	233.0547	232.9937	198
12/03/2024	R210 On 01-August-24			Bond Future	238.2256	238.1632	238.2256	238.1632	300
12/03/2024	R210 On 07-November-24			Bond Future	240.5594	240.4949	240.5594	240.4949	0
12/03/2024	R210 On 06-February-25			Bond Future	245.7545	245.6877	245.7545	245.6877	0
12/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6144.4700	6077.6700	6.1445	6.0777	0
12/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	R210 On 08-May-25			Bond Future	247.5092	247.4402	247.5092	247.4402	0
12/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	520.7600	589.7700	0.5208	0.5898	0
12/03/2024	R213 On 02-May-24			Bond Future	10.6771	10.6112	83.7985	84.0769	25,824
12/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	375.9100	460.4300	0.3759	0.4604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2071.4300	1877.4800	2.0714	1.8775	0
12/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	388.5800	474.9200	0.3886	0.4749	0
12/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2040.8700	1848.7400	2.0409	1.8487	0
12/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	401.4100	489.5800	0.4014	0.4896	0
12/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2010.4900	1820.1900	2.0105	1.8202	0
12/03/2024	R213 On 01-August-24			Bond Future	10.7579	10.6887	85.6374	85.9219	0
12/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	2027.6400	2193.1400	2.0276	2.1931	0
12/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	1609.9300	1490.9000	1.6099	1.4909	0
12/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	2051.0700	2217.5600	2.0511	2.2176	0
12/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1592.5900	1474.5500	1.5926	1.4746	0
12/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	2074.8300	2242.3100	2.0748	2.2423	0
12/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1575.6100	1458.5600	1.5756	1.4586	0
12/03/2024	R213 On 07-November-24			Bond Future	10.8639	10.7909	84.0899	84.3809	10,002
12/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	3168.9600	3351.9000	3.1690	3.3519	0
12/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	1806.3100	1698.2200	1.8063	1.6982	0
12/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	3193.7500	3377.3800	3.1938	3.3774	0
12/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	1792.1400	1684.7400	1.7921	1.6847	0
12/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	3218.6100	3402.9200	3.2186	3.4029	0
12/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	1778.0700	1671.3500	1.7781	1.6714	0
12/03/2024	R213 On 06-February-25			Bond Future	10.9856	10.9087	85.8859	86.1828	0
12/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	3421.3100	3605.1300	3.4213	3.6051	0
12/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2032.0500	1918.9700	2.0321	1.9190	0
12/03/2024	R213 On 08-May-25			Bond Future	11.1227	11.0417	84.1055	84.4082	0
12/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1764.8400	1887.3800	1.7648	1.8874	0
12/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4049.1500	3869.0000	4.0492	3.8690	0
12/03/2024	R214 On 02-May-24			Bond Future	12.4664	12.3859	59.5944	59.9687	23,211
12/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	50.9300	73.7500	0.0509	0.0738	0
12/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5012.9000	4661.4200	5.0129	4.6614	0
12/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	53.4900	77.2200	0.0535	0.0772	0
12/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	4963.0200	4612.4500	4.9630	4.6125	0
12/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	56.1600	80.8200	0.0562	0.0808	0
12/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	4913.3100	4563.6700	4.9133	4.5637	0
12/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	583.3400	717.5800	0.5833	0.7176	10,000
12/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2221.3600	1981.3000	2.2214	1.9813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	614.7900	753.5700	0.6148	0.7536	5,110
12/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2156.3000	1920.7800	2.1563	1.9208	0
12/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	2427.8800	2714.0700	2.4279	2.7141	0
12/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	605.4500	517.3400	0.6055	0.5173	15,110
12/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	4728.8900	5077.7000	4.7289	5.0777	0
12/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	154.0200	128.5300	0.1540	0.1285	15,110
12/03/2024	R214 On 01-August-24			Bond Future	12.5733	12.4900	60.9022	61.2847	0
12/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	1198.5100	1351.0200	1.1985	1.3510	0
12/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3134.1000	2904.1900	3.1341	2.9042	0
12/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	1217.1700	1371.1300	1.2172	1.3711	0
12/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3104.7600	2876.3000	3.1048	2.8763	0
12/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	1235.9800	1391.4000	1.2360	1.3914	0
12/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3075.6300	2848.6300	3.0756	2.8486	0
12/03/2024	R214 On 07-November-24			Bond Future	12.7006	12.6140	59.0272	59.4185	0
12/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	2551.3500	2756.1200	2.5514	2.7561	0
12/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3006.2600	2819.7700	3.0063	2.8198	0
12/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2574.7600	2780.5600	2.5748	2.7806	0
12/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	2984.2000	2798.7400	2.9842	2.7987	0
12/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2598.2800	2805.1100	2.5983	2.8051	0
12/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	2962.2900	2777.8600	2.9623	2.7779	0
12/03/2024	R214 On 06-February-25			Bond Future	12.8342	12.7444	60.2874	60.6868	0
12/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2679.2800	2885.5600	2.6793	2.8856	0
12/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3232.5100	3039.4000	3.2325	3.0394	0
12/03/2024	R214 On 08-May-25			Bond Future	12.9744	12.8812	58.2294	58.6368	0
12/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	2114.7500	2286.1400	2.1148	2.2861	0
12/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	4699.7000	4463.6300	4.6997	4.4636	0
12/03/2024	R248 On 02-May-24			Bond Future	12.6453	12.5699	72.4579	72.8787	245,883
12/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	16.5000	25.2900	0.0165	0.0253	0
12/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	7574.9300	7162.9400	7.5749	7.1629	0
12/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	23.4400	35.2100	0.0234	0.0352	0
12/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	7185.8900	6776.8800	7.1859	6.7769	0
12/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	24.8100	37.1300	0.0248	0.0371	0
12/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	7121.6000	6713.1400	7.1216	6.7131	0
12/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	26.2400	39.1400	0.0262	0.0391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	7057.4700	6649.5900	7.0575	6.6496	0
12/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	912.7400	1090.1800	0.9127	1.0902	0
12/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2297.7900	2054.4500	2.2978	2.0545	0
12/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	3355.2300	3693.6200	3.3552	3.6936	0
12/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	596.8100	514.4200	0.5968	0.5144	0
12/03/2024	R248 On 01-August-24			Bond Future	12.7594	12.6811	74.0480	74.4780	13,000
12/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	1426.9700	1593.9600	1.4270	1.5940	0
12/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4017.7600	3754.7600	4.0178	3.7548	0
12/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	1449.1000	1617.6900	1.4491	1.6177	0
12/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	3981.7100	3720.3100	3.9817	3.7203	0
12/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	1471.4100	1641.6000	1.4714	1.6416	0
12/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	3945.9200	3686.1200	3.9459	3.6861	0
12/03/2024	R248 On 07-November-24			Bond Future	12.8948	12.8132	71.3372	71.7771	0
12/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	3054.8300	3283.7400	3.0548	3.2837	0
12/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3675.0000	3464.0400	3.6750	3.4640	0
12/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	3082.9400	3313.0000	3.0829	3.3130	0
12/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3648.6800	3438.8700	3.6487	3.4389	0
12/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	3110.9200	3342.1300	3.1109	3.3421	0
12/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3622.3100	3413.6500	3.6223	3.4137	0
12/03/2024	R248 On 06-February-25			Bond Future	13.0368	12.9519	72.8599	73.3089	0
12/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2959.8400	3172.5700	2.9598	3.1726	0
12/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	4716.2900	4480.0200	4.7163	4.4800	0
12/03/2024	R248 On 08-May-25			Bond Future	13.1855	13.0972	69.9170	70.3750	0
12/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2710.1600	2905.5100	2.7102	2.9055	0
12/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	5849.7200	5587.0400	5.8497	5.5870	0
12/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0