



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 May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	2025 On 01-August-24			Bond Future	181.9031	181.8706	181.9031	181.8706	5,849
09/05/2024	2025 On 07-November-24			Bond Future	186.2849	186.2514	186.2849	186.2514	5,140
09/05/2024	2029 On 01-August-24			Bond Future	131.2436	131.2175	131.2436	131.2175	9,526
09/05/2024	2029 On 07-November-24			Bond Future	132.9978	132.9710	132.9978	132.9710	0
09/05/2024	2029 On 06-February-25			Bond Future	135.9495	135.9219	135.9495	135.9219	0
09/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3549.5400	3521.8500	3.5495	3.5219	0
09/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2029 On 08-May-25			Bond Future	137.5183	137.4897	137.5183	137.4897	0
09/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	331.6900	360.2600	0.3317	0.3603	0
09/05/2024	2029 On 07-August-25			Bond Future	140.4040	140.3742	140.4040	140.3742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2994.0400	2964.1900	2.9940	2.9642	0
09/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2030 On 01-August-24			Bond Future	10.6068	10.5710	89.4946	89.6308	121,827
09/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	778.1600	833.2600	0.7782	0.8333	600
09/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2303.0000	2221.9100	2.3030	2.2219	0
09/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1015.6300	1080.3900	1.0156	1.0804	0
09/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1921.7200	1850.2900	1.9217	1.8503	0
09/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1031.8100	1097.1700	1.0318	1.0972	0
09/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1899.4100	1828.5800	1.8994	1.8286	0
09/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1048.3100	1114.2800	1.0483	1.1143	0
09/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1877.4300	1807.2100	1.8774	1.8072	0
09/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1656.8600	1741.4200	1.6569	1.7414	600
09/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1265.4000	1213.7700	1.2654	1.2138	0
09/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3182.1500	3293.4900	3.1822	3.2935	0
09/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	556.9900	532.1400	0.5570	0.5321	600
09/05/2024	2030 On 07-November-24			Bond Future	10.7063	10.6682	91.6271	91.7665	54,764
09/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1171.1100	1227.6000	1.1711	1.2276	600
09/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	3009.4400	2926.5500	3.0094	2.9266	0
09/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2010.4700	2088.1000	2.0105	2.0881	600
09/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1996.8600	1935.1100	1.9969	1.9351	0
09/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2069.8400	2148.6800	2.0698	2.1487	0
09/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1946.6000	1886.0600	1.9466	1.8861	0
09/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2089.6500	2168.9000	2.0897	2.1689	0
09/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1929.9000	1869.7700	1.9299	1.8698	0
09/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2109.8000	2189.4500	2.1098	2.1895	0
09/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1913.5700	1853.8400	1.9136	1.8538	0
09/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4961.9900	5076.9800	4.9620	5.0770	0
09/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	690.3500	665.9600	0.6904	0.6660	600
09/05/2024	2030 On 06-February-25			Bond Future	10.8154	10.7750	89.6285	89.7707	0
09/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2151.2100	2224.6800	2.1512	2.2247	0
09/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2628.7600	2560.0600	2.6288	2.5601	0
09/05/2024	2030 On 08-May-25			Bond Future	10.9464	10.9034	91.5906	91.7357	0
09/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1178.2800	1226.0600	1.1783	1.2261	0
09/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4685.1900	4587.9200	4.6852	4.5879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1667.5200	1727.1500	1.6675	1.7272	1,640
09/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3843.8400	3758.4200	3.8438	3.7584	0
09/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2274.1400	2345.6200	2.2741	2.3456	2,280
09/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3143.2800	3069.7100	3.1433	3.0697	0
09/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4677.2700	4779.2200	4.6773	4.7792	0
09/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1663.8600	1620.7600	1.6639	1.6208	1,640
09/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5678.9400	5789.0300	5.6789	5.7890	0
09/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1322.3800	1287.4200	1.3224	1.2874	2,280
09/05/2024	2030 On 07-August-25			Bond Future	11.1268	11.0809	89.4767	89.6243	0
09/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1811.1900	1872.8200	1.8112	1.8728	1,054
09/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3918.7500	3832.8000	3.9188	3.8328	0
09/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2840.8000	2920.2700	2.8408	2.9203	0
09/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2894.6500	2826.5400	2.8947	2.8265	0
09/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4904.8000	5007.6100	4.9048	5.0076	0
09/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1783.8200	1739.0500	1.7838	1.7391	1,054
09/05/2024	2032 On 01-August-24			Bond Future	11.4714	11.4362	86.7415	86.8991	100,476
09/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1024.8300	1092.5400	1.0248	1.0925	600
09/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2659.2700	2569.3500	2.6593	2.5694	0
09/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1059.7400	1128.8300	1.0597	1.1288	0
09/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2602.6600	2514.1200	2.6027	2.5141	0
09/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1077.6100	1147.4000	1.0776	1.1474	0
09/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2574.8200	2486.9800	2.5748	2.4870	0
09/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1095.5100	1165.9900	1.0955	1.1660	0
09/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2547.0400	2459.8900	2.5470	2.4599	0
09/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2114.3300	2214.9200	2.1143	2.2149	600
09/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1498.2900	1441.2500	1.4983	1.4413	0
09/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4243.9500	4376.8700	4.2440	4.3769	0
09/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	604.4700	579.7600	0.6045	0.5798	600
09/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5041.6300	5181.2100	5.0416	5.1812	0
09/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	439.9600	421.9100	0.4400	0.4219	11,000
09/05/2024	2032 On 07-November-24			Bond Future	11.5993	11.5622	84.6404	84.8017	52,520
09/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1543.3400	1611.5000	1.5433	1.6115	600
09/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3703.1800	3610.0300	3.7032	3.6100	0
09/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2265.2500	2350.3800	2.2653	2.3504	0

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09/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2829.0400	2752.8600	2.8290	2.7529	0
09/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2287.6200	2373.2200	2.2876	2.3732	0
09/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2807.6200	2731.9100	2.8076	2.7319	0
09/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2309.8700	2395.9100	2.3099	2.3959	0
09/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2786.1200	2710.8500	2.7861	2.7109	0
09/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2587.1600	2678.5700	2.5872	2.6786	600
09/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2540.5900	2470.6900	2.5406	2.4707	0
09/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2658.9700	2751.6800	2.6590	2.7517	1,615
09/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2482.3500	2413.7500	2.4824	2.4138	0
09/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6466.0800	6600.9800	6.4661	6.6010	0
09/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	856.7500	830.3400	0.8568	0.8303	600
09/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7769.5000	7912.7100	7.7695	7.9127	0
09/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	554.5500	536.4500	0.5546	0.5365	1,615
09/05/2024	2032 On 06-February-25			Bond Future	11.7317	11.6928	86.4984	86.6630	0
09/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3005.3000	3096.3200	3.0053	3.0963	0
09/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	3054.7000	2981.1000	3.0547	2.9811	0
09/05/2024	2032 On 08-May-25			Bond Future	11.8741	11.8332	84.2249	84.3929	0
09/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1748.5000	1809.4900	1.7485	1.8095	0
09/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5828.4500	5721.4500	5.8285	5.7215	0
09/05/2024	2032 On 07-August-25			Bond Future	12.0513	12.0084	85.9669	86.1379	0
09/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3706.3000	3799.1700	3.7063	3.7992	0
09/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3870.7500	3792.5900	3.8708	3.7926	0
09/05/2024	2033 On 01-August-24			Bond Future	123.3241	123.2982	123.3241	123.2982	7,742
09/05/2024	2033 On 07-November-24			Bond Future	124.7897	124.7630	124.7897	124.7630	0
09/05/2024	2033 On 06-February-25			Bond Future	127.5593	127.5317	127.5593	127.5317	0
09/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2619.2900	2591.7200	2.6193	2.5917	0
09/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2033 On 08-May-25			Bond Future	128.8416	128.8131	128.8416	128.8131	0
09/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	1778.4400	1806.9000	1.7784	1.8069	0
09/05/2024	2033 On 07-August-25			Bond Future	131.5452	131.5156	131.5452	131.5156	0
09/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2895.2200	2865.5500	2.8952	2.8656	0
09/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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09/05/2024	2037 On 01-August-24			Bond Future	12.6263	12.5759	74.5416	74.7945	192,819
09/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	906.0800	995.0400	0.9061	0.9950	0
09/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3663.9900	3499.9700	3.6640	3.5000	0
09/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	923.0200	1013.0400	0.9230	1.0130	0
09/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3628.1600	3465.2000	3.6282	3.4652	0
09/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	940.0300	1031.1000	0.9400	1.0311	1,383
09/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3592.4500	3430.5400	3.5925	3.4305	0
09/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3752.5800	3942.8100	3.7526	3.9428	0
09/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	1100.9300	1038.1800	1.1009	1.0382	1,383
09/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6127.3500	6351.1700	6.1274	6.3512	0
09/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	484.2600	455.1000	0.4843	0.4551	1,383
09/05/2024	2037 On 07-November-24			Bond Future	12.7667	12.7141	76.3177	76.5766	14,225
09/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2475.2800	2605.8500	2.4753	2.6059	0
09/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3450.8400	3322.5300	3.4508	3.3225	0
09/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2499.7900	2631.0900	2.4998	2.6311	0
09/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3425.3000	3297.7200	3.4253	3.2977	0
09/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2524.6300	2656.6500	2.5246	2.6567	0
09/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3400.1300	3273.2700	3.4001	3.2733	0
09/05/2024	2037 On 06-February-25			Bond Future	12.9101	12.8554	73.7320	73.9964	0
09/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3253.0600	3391.3300	3.2531	3.3913	0
09/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3981.7400	3855.6400	3.9817	3.8556	0
09/05/2024	2037 On 08-May-25			Bond Future	13.0662	13.0092	75.3452	75.6152	3,975
09/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2470.6300	2578.9500	2.4706	2.5790	0
09/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6477.1800	6315.5300	6.4772	6.3155	0
09/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3078.1500	3202.2000	3.0782	3.2022	15,000
09/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5576.2100	5430.2900	5.5762	5.4303	0
09/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4911.0900	5071.8500	4.9111	5.0719	7,500
09/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3818.4900	3709.2800	3.8185	3.7093	0
09/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5046.6700	5209.6500	5.0467	5.2097	7,500
09/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3723.5100	3616.5200	3.7235	3.6165	0
09/05/2024	2037 On 07-August-25			Bond Future	13.2522	13.1928	72.6422	72.9174	0
09/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4101.9400	4244.0300	4.1019	4.2440	0
09/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	5232.2500	5099.1500	5.2323	5.0992	0
09/05/2024	2038 On 01-August-24			Bond Future	131.8710	131.8420	131.8710	131.8420	3,564

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09/05/2024	2038 On 07-November-24			Bond Future	135.0475	135.0178	135.0475	135.0178	1,615
09/05/2024	2038 On 06-February-25			Bond Future	135.9152	135.8847	135.9152	135.8847	0
09/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	685.2400	654.6900	0.6852	0.6547	0
09/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2038 On 08-May-25			Bond Future	138.9240	138.8924	138.9240	138.8924	0
09/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	755.9900	787.6300	0.7560	0.7876	0
09/05/2024	2038 On 07-August-25			Bond Future	139.6581	139.6252	139.6581	139.6252	0
09/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	98.0700	65.2300	0.0981	0.0652	0
09/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2040 On 01-August-24			Bond Future	12.8365	12.8173	74.6089	74.7108	45,028
09/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	921.7700	962.7400	0.9218	0.9627	680
09/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3964.8700	3903.9200	3.9649	3.9039	0
09/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	993.0200	1035.8700	0.9930	1.0359	0
09/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3810.9800	3751.9100	3.8110	3.7519	0
09/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1011.4100	1054.7300	1.0114	1.0547	0
09/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3773.2400	3714.6400	3.7732	3.7146	0
09/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1029.8700	1073.6600	1.0299	1.0737	0
09/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3735.6400	3677.5100	3.7356	3.6775	0
09/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2327.5700	2395.2000	2.3276	2.3952	0
09/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	2097.4100	2063.1200	2.0974	2.0631	680
09/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2535.2000	2605.4900	2.5352	2.6055	7,500
09/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1937.2600	1905.6300	1.9373	1.9056	0
09/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4327.0200	4413.1000	4.3270	4.4131	0
09/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	1035.1300	1019.2900	1.0351	1.0193	680
09/05/2024	2040 On 07-November-24			Bond Future	12.9767	12.9567	76.3866	76.4909	91,394
09/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2780.9300	2840.2400	2.7809	2.8402	0
09/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3497.8900	3452.8900	3.4979	3.4529	0
09/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2807.6400	2867.2400	2.8076	2.8672	0
09/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3471.7900	3427.0800	3.4718	3.4271	0
09/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2834.4700	2894.3600	2.8345	2.8944	0
09/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3445.8700	3401.4500	3.4459	3.4015	0
09/05/2024	2040 On 06-February-25			Bond Future	13.1195	13.0987	73.5517	73.6581	14
09/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3388.1800	3447.4200	3.3882	3.4474	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4261.8600	4214.7000	4.2619	4.2147	0
09/05/2024	2040 On 08-May-25			Bond Future	13.2736	13.2519	75.1608	75.2693	3,900
09/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2730.0600	2779.3400	2.7301	2.7793	0
09/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6068.8300	6009.6000	6.0688	6.0096	0
09/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	2993.4800	3045.5100	2.9935	3.0455	15,000
09/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5691.9700	5635.4900	5.6920	5.6355	0
09/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4732.0000	4798.6100	4.7320	4.7986	7,500
09/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3954.6200	3912.7200	3.9546	3.9127	0
09/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	4930.3100	4998.2700	4.9303	4.9983	7,500
09/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3809.2900	3768.7400	3.8093	3.7687	0
09/05/2024	2040 On 07-August-25			Bond Future	13.4559	13.4334	72.2027	72.3131	0
09/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4426.7500	4488.1000	4.4268	4.4881	0
09/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5246.2700	5197.2800	5.2463	5.1973	0
09/05/2024	2044 On 01-August-24			Bond Future	12.9279	12.8982	70.6363	70.7935	119,294
09/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	741.0200	791.6500	0.7410	0.7917	0
09/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4316.6200	4210.0700	4.3166	4.2101	0
09/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	756.3400	807.6500	0.7563	0.8077	0
09/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4274.4700	4168.6000	4.2745	4.1686	0
09/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	771.9800	823.9800	0.7720	0.8240	0
09/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4232.7000	4127.5200	4.2327	4.1275	0
09/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2369.5700	2468.6900	2.3696	2.4687	0
09/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1989.2700	1931.2100	1.9893	1.9312	5,000
09/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3154.7500	3267.5900	3.1548	3.2676	0
09/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1483.1400	1438.8000	1.4831	1.4388	15,000
09/05/2024	2044 On 07-November-24			Bond Future	13.0638	13.0329	72.3194	72.4802	234
09/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2744.0300	2830.2200	2.7440	2.8302	0
09/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3604.7800	3530.1700	3.6048	3.5302	0
09/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2770.6500	2857.3000	2.7707	2.8573	0
09/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3578.3300	3504.1800	3.5783	3.5042	0
09/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2797.1900	2884.2800	2.7972	2.8843	0
09/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3551.8700	3478.1600	3.5519	3.4782	0
09/05/2024	2044 On 06-February-25			Bond Future	13.2017	13.1696	69.5205	69.6847	0
09/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3313.2200	3400.6600	3.3132	3.4007	0
09/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4251.8400	4175.1000	4.2518	4.1751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	2044 On 08-May-25			Bond Future	13.3499	13.3165	71.0412	71.2088	0
09/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2819.0100	2893.4500	2.8190	2.8935	0
09/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6102.6200	6009.4700	6.1026	6.0095	0
09/05/2024	2044 On 07-August-25			Bond Future	13.5246	13.4898	68.1231	68.2938	0
09/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4327.3200	4419.1300	4.3273	4.4191	0
09/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5242.2400	5163.3400	5.2422	5.1633	0
09/05/2024	2046 On 01-August-24			Bond Future	114.9358	114.9111	114.9358	114.9111	12,200
09/05/2024	2046 On 07-November-24			Bond Future	115.4932	115.4678	115.4932	115.4678	5,116
09/05/2024	2046 On 06-February-25			Bond Future	118.0559	118.0298	118.0559	118.0298	0
09/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	4045.9300	4019.7500	4.0459	4.0198	0
09/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2046 On 08-May-25			Bond Future	118.4042	118.3772	118.4042	118.3772	0
09/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3565.8000	3592.8200	3.5658	3.5928	0
09/05/2024	2046 On 07-August-25			Bond Future	120.8863	120.8582	120.8863	120.8582	0
09/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	2196.2600	2168.1900	2.1963	2.1682	0
09/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2050 On 01-August-24			Bond Future	113.7992	113.7742	113.7992	113.7742	11,346
09/05/2024	2050 On 07-November-24			Bond Future	116.5404	116.5146	116.5404	116.5146	4,227
09/05/2024	2050 On 06-February-25			Bond Future	116.7545	116.7279	116.7545	116.7279	0
09/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	1154.5400	1127.9300	1.1545	1.1279	0
09/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2050 On 08-May-25			Bond Future	119.3389	119.3115	119.3389	119.3115	0
09/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	1821.0900	1848.4800	1.8211	1.8485	0
09/05/2024	2050 On 07-August-25			Bond Future	119.4124	119.3840	119.4124	119.3840	0
09/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	477.5600	505.9700	0.4776	0.5060	0
09/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	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
09/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
09/05/2024	AL37 On 01-August-24			Index Future	957.0180	958.3550	957.0180	958.3550	0
09/05/2024	AL37 On 07-November-24			Index Future	979.8250	981.1930	979.8250	981.1930	0
09/05/2024	AL37 On 06-February-25			Index Future	1001.3520	1002.7470	1001.3520	1,002.7470	0
09/05/2024	AL37 On 08-May-25			Index Future	1023.3150	1024.7390	1023.3150	1,024.7390	0
09/05/2024	AL37 On 07-August-25			Index Future	1044.6000	1046.0490	1044.6000	1,046.0490	0
09/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
09/05/2024	AL7T On 01-August-24			Index Future	1104.5400	1107.0700	1104.5400	1,107.0700	0
09/05/2024	AL7T On 07-November-24			Index Future	1130.8630	1133.4520	1130.8630	1,133.4520	0
09/05/2024	AL7T On 06-February-25			Index Future	1155.7080	1158.3510	1155.7080	1,158.3510	0
09/05/2024	AL7T On 08-May-25			Index Future	1181.0570	1183.7550	1181.0570	1,183.7550	0
09/05/2024	AL7T On 07-August-25			Index Future	1205.6230	1208.3720	1205.6230	1,208.3720	0
09/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
09/05/2024	ALBI On 01-August-24			Index Future	961.8900	963.5030	961.8900	963.5030	91
09/05/2024	ALBI On 07-November-24			Index Future	984.8130	986.4640	984.8130	986.4640	16
09/05/2024	ALBI On 06-February-25			Index Future	1006.4500	1008.1340	1006.4500	1,008.1340	0
09/05/2024	ALBI On 08-May-25			Index Future	1028.5250	1030.2440	1028.5250	1,030.2440	0
09/05/2024	ALBI On 07-August-25			Index Future	1049.9180	1051.6680	1049.9180	1,051.6680	0
09/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	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
09/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
09/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
09/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	ES33 On 01-August-24			Bond Future	13.0127	12.9624	73.9870	74.1974	0
09/05/2024	ES33 On 07-November-24			Bond Future	13.1946	13.1418	71.9657	72.1810	0
09/05/2024	ES33 On 06-February-25			Bond Future	13.3826	13.3274	73.5619	73.7818	0
09/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	50.2000	0.0000	0.0502	0
09/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	169.7100	0.0000	0.1697	0.0000	0
09/05/2024	ES33 On 08-May-25			Bond Future	13.5765	13.5188	71.3843	71.6089	0
09/05/2024	ES33 On 08-May-25	12.73	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
09/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3387.6600	3163.0900	3.3877	3.1631	0
09/05/2024	ES33 On 07-August-25			Bond Future	13.8040	13.7435	72.8756	73.1045	0
09/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	929.0400	700.1400	0.9290	0.7001	0
09/05/2024	ES42 On 01-August-24			Bond Future	13.3255	13.2856	69.8284	70.0249	0
09/05/2024	ES42 On 07-November-24			Bond Future	13.4831	13.4415	67.2416	67.4428	0
09/05/2024	ES42 On 06-February-25			Bond Future	13.6380	13.5947	68.7323	68.9379	0
09/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	338.8300	544.3700	0.3388	0.5444	0
09/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	ES42 On 08-May-25			Bond Future	13.8034	13.7582	65.9836	66.1935	0
09/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2647.2800	2437.4200	2.6473	2.4374	0
09/05/2024	ES42 On 07-August-25			Bond Future	13.9893	13.9423	67.3584	67.5723	0
09/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	913.7800	699.8900	0.9138	0.6999	0
09/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
09/05/2024	GOVI On 01-August-24			GOVI	947.4950	949.0640	947.4950	949.0640	735
09/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	41250.0000	56940.0000	4.1250	5.6940	0
09/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	41150.0000	56840.0000	4.1150	5.6840	0
09/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	41050.0000	56740.0000	4.1050	5.6740	0
09/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 07-November-24			GOVI	970.0750	971.6810	970.0750	971.6810	0
09/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	212950.0000	229010.0000	21.2950	22.9010	0
09/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	212850.0000	228910.0000	21.2850	22.8910	0
09/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	212750.0000	228810.0000	21.2750	22.8810	0
09/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 06-February-25			GOVI	991.3870	993.0260	991.3870	993.0260	0
09/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	193870.0000	210260.0000	19.3870	21.0260	0
09/05/2024	GOVI On 06-February-25	972.00	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
09/05/2024	GOVI On 08-May-25			GOVI	1013.1320	1014.8040	1013.1320	1,014.8040	0
09/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	88680.0000	71960.0000	8.8680	7.1960	0
09/05/2024	GOVI On 07-August-25			GOVI	1034.2060	1035.9070	1034.2060	1,035.9070	0
09/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	232060.0000	249070.0000	23.2060	24.9070	0
09/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
09/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
09/05/2024	IGOV On 01-August-24			Index Future	352.3560	352.2680	352.3560	352.2680	586
09/05/2024	IGOV On 07-November-24			Index Future	360.8440	360.7530	360.8440	360.7530	16
09/05/2024	IGOV On 06-February-25			Index Future	368.8540	368.7600	368.8540	368.7600	0
09/05/2024	IGOV On 08-May-25			Index Future	377.0240	376.9280	377.0240	376.9280	0
09/05/2024	IGOV On 07-August-25			Index Future	384.9450	384.8450	384.9450	384.8450	0
09/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
09/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
09/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
09/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
09/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
09/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
09/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
09/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
09/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
09/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
09/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
09/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
09/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
09/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
09/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
09/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
09/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
09/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
09/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3700	8.3700	91.6300	91.6300	0
09/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3200	8.3200	91.6800	91.6800	0
09/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3500	8.3500	91.6500	91.6500	0
09/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
09/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3800	8.3800	91.6200	91.6200	0
09/05/2024	R035 On 01-August-24			Bond Future	12.2447	12.2046	84.1406	84.3424	76,442
09/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1047.5900	1126.9200	1.0476	1.1269	0
09/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3374.0500	3251.5700	3.3741	3.2516	0
09/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1065.9500	1146.1500	1.0660	1.1462	0
09/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3340.2500	3218.6400	3.3403	3.2186	0
09/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1084.5200	1165.5700	1.0845	1.1656	0
09/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3306.7000	3185.9400	3.3067	3.1859	0
09/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1960.4100	2074.1900	1.9604	2.0742	5,100
09/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2185.2200	2097.1900	2.1852	2.0972	0
09/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2664.7000	2797.2100	2.6647	2.7972	0
09/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1644.4400	1575.1400	1.6444	1.5751	5,100
09/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2817.1700	2953.1300	2.8172	2.9531	0
09/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1551.1300	1485.2800	1.5511	1.4853	2,740
09/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4690.7800	4857.1200	4.6908	4.8571	0
09/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	790.3100	754.8400	0.7903	0.7548	7,500
09/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4801.2400	4968.8500	4.8012	4.9689	0
09/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	760.6500	726.4500	0.7607	0.7265	8,650
09/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5249.4700	5421.8000	5.2495	5.4218	0
09/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	652.0000	622.5200	0.6520	0.6225	8,000
09/05/2024	R035 On 07-November-24			Bond Future	12.3869	12.3449	81.6292	81.8358	101,710
09/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2409.3500	2513.3000	2.4094	2.5133	0
09/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3483.6300	3381.0400	3.4836	3.3810	0
09/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2433.5800	2538.1200	2.4336	2.5381	0
09/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3457.9000	3355.9000	3.4579	3.3559	0
09/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2457.9300	2563.0500	2.4579	2.5631	0
09/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3432.3300	3330.9100	3.4323	3.3309	0
09/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2482.1600	2587.8700	2.4822	2.5879	1,000
09/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3406.6900	3305.8600	3.4067	3.3059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5529.8900	5685.1400	5.5299	5.6851	0
09/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1538.2300	1486.9400	1.5382	1.4869	1,000
09/05/2024	R035 On 06-February-25			Bond Future	12.5344	12.4905	83.4213	83.6322	0
09/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3287.9000	3399.7700	3.2879	3.3998	0
09/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3887.6700	3788.6600	3.8877	3.7887	0
09/05/2024	R035 On 08-May-25			Bond Future	12.6820	12.6363	80.7304	80.9457	0
09/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2211.8500	2294.1100	2.2119	2.2941	0
09/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6608.5700	6475.5500	6.6086	6.4756	0
09/05/2024	R035 On 07-August-25			Bond Future	12.8602	12.8125	82.4004	82.6197	0
09/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4038.2100	4152.1100	4.0382	4.1521	0
09/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	5009.5300	4904.1200	5.0095	4.9041	0
09/05/2024	R053 On 01-August-24			Bond Future	12.7881	12.7687	95.1935	95.3288	0
09/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4350.1200	4453.7100	4.3501	4.4537	0
09/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	2020.8000	1989.0400	2.0208	1.9890	0
09/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4393.6500	4497.6300	4.3937	4.4976	0
09/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1997.8700	1966.5000	1.9979	1.9665	0
09/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4437.3200	4541.6900	4.4373	4.5417	0
09/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1975.1800	1944.2000	1.9752	1.9442	0
09/05/2024	R053 On 07-November-24			Bond Future	12.9223	12.9021	91.5886	91.7271	0
09/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3749.3400	3828.7500	3.7493	3.8288	0
09/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4662.9500	4603.9000	4.6630	4.6039	0
09/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3784.6500	3864.4500	3.7847	3.8645	0
09/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4628.6100	4569.9500	4.6286	4.5700	0
09/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3820.1100	3900.2900	3.8201	3.9003	0
09/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4594.5100	4536.2300	4.5945	4.5362	0
09/05/2024	R053 On 06-February-25			Bond Future	13.0555	13.0345	93.5987	93.7400	0
09/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4739.6400	4820.3700	4.7396	4.8204	0
09/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5521.2500	5460.7100	5.5213	5.4607	0
09/05/2024	R053 On 08-May-25			Bond Future	13.1945	13.1727	89.7747	89.9188	0
09/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4060.1600	4129.6500	4.0602	4.1297	0
09/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7852.7200	7778.1200	7.8527	7.7781	0
09/05/2024	R053 On 07-August-25			Bond Future	13.3551	13.3324	91.6281	91.7747	0
09/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5902.9600	5984.4600	5.9030	5.9845	0
09/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	7108.9400	7043.8300	7.1089	7.0438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R186 On 01-August-24			Bond Future	9.2436	9.2275	103.9221	103.9563	82,871
09/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	122.7100	130.9300	0.1227	0.1309	0
09/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1330.0900	1304.1100	1.3301	1.3041	0
09/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	127.1700	135.6000	0.1272	0.1356	0
09/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1312.9700	1287.2000	1.3130	1.2872	0
09/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	131.7400	140.3800	0.1317	0.1404	0
09/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1295.9600	1270.4000	1.2960	1.2704	0
09/05/2024	R186 On 07-November-24			Bond Future	9.2796	9.2613	106.3985	106.4335	34,925
09/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	634.9200	652.6800	0.6349	0.6527	0
09/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	920.3700	903.2000	0.9204	0.9032	0
09/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	645.7000	663.6100	0.6457	0.6636	0
09/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	912.0400	895.0200	0.9120	0.8950	0
09/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	656.2600	674.3100	0.6563	0.6743	0
09/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	903.5000	886.6200	0.9035	0.8866	0
09/05/2024	R186 On 06-February-25			Bond Future	9.3365	9.3156	103.4182	103.4536	0
09/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	646.3800	662.6200	0.6464	0.6626	0
09/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1167.2500	1148.0700	1.1673	1.1481	0
09/05/2024	R186 On 08-May-25			Bond Future	9.4189	9.3946	105.6828	105.7187	0
09/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	362.7000	373.4500	0.3627	0.3735	0
09/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1777.9200	1752.7800	1.7779	1.7528	0
09/05/2024	R186 On 07-August-25			Bond Future	9.6253	9.5966	102.5559	102.5920	0
09/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	666.3200	682.3600	0.6663	0.6824	1,983
09/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1177.6000	1157.5500	1.1776	1.1576	0
09/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	988.2600	1008.0400	0.9883	1.0080	0
09/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	919.4700	903.1600	0.9195	0.9032	0
09/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1470.1900	1493.8600	1.4702	1.4939	0
09/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	689.0500	676.6300	0.6891	0.6766	1,983
09/05/2024	R202 On 01-August-24			Bond Future	259.2236	259.1676	259.2236	259.1676	441
09/05/2024	R202 On 07-November-24			Bond Future	265.4681	265.4103	265.4681	265.4103	460
09/05/2024	R202 On 06-February-25			Bond Future	266.1142	266.0546	266.1142	266.0546	0
09/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	675.7800	735.3900	0.6758	0.7354	0
09/05/2024	R202 On 08-May-25			Bond Future	272.0056	271.9440	272.0056	271.9440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	304.4000	366.0100	0.3044	0.3660	0
09/05/2024	R202 On 07-August-25			Bond Future	272.3400	272.2764	272.3400	272.2764	0
09/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	740.0100	676.3700	0.7400	0.6764	0
09/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	R209 On 01-August-24			Bond Future	12.3120	12.2615	65.1692	65.3939	14,498
09/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	804.7100	883.9600	0.8047	0.8840	0
09/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3230.6200	3085.1700	3.2306	3.0852	0
09/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	819.7400	899.9400	0.8197	0.8999	0
09/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3198.8800	3054.3800	3.1989	3.0544	0
09/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	834.9500	916.0800	0.8350	0.9161	0
09/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3167.3600	3023.7900	3.1674	3.0238	0
09/05/2024	R209 On 07-November-24			Bond Future	12.4392	12.3867	63.5645	63.7945	5,237
09/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2105.8800	2219.8600	2.1059	2.2199	0
09/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3118.0100	3001.9800	3.1180	3.0020	0
09/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2127.0900	2241.7200	2.1271	2.2417	0
09/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	3094.5900	2979.2100	3.0946	2.9792	0
09/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2148.5900	2263.8700	2.1486	2.2639	0
09/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	3071.5100	2956.7800	3.0715	2.9568	0
09/05/2024	R209 On 06-February-25			Bond Future	12.5668	12.5123	64.9599	65.1948	0
09/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2912.4000	3036.3400	2.9124	3.0363	0
09/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3460.4700	3349.5300	3.4605	3.3495	0
09/05/2024	R209 On 08-May-25			Bond Future	12.7008	12.6442	63.2250	63.4649	0
09/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2147.8900	2243.8800	2.1479	2.2439	0
09/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5702.6700	5558.8100	5.7027	5.5588	0
09/05/2024	R209 On 07-August-25			Bond Future	12.8586	12.7997	64.5326	64.7771	0
09/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3720.1900	3848.6900	3.7202	3.8487	0
09/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4465.8300	4349.8200	4.4658	4.3498	0
09/05/2024	R210 On 01-August-24			Bond Future	239.5171	239.3843	239.5171	239.3843	1,336
09/05/2024	R210 On 07-November-24			Bond Future	241.9346	241.7985	241.9346	241.7985	0
09/05/2024	R210 On 06-February-25			Bond Future	247.3038	247.1640	247.3038	247.1640	0
09/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7693.8300	7554.0200	7.6938	7.5540	0
09/05/2024	R210 On 06-February-25	239.61	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
09/05/2024	R210 On 08-May-25			Bond Future	249.3454	249.2021	249.3454	249.2021	0
09/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1315.4300	1172.0900	1.3154	1.1721	0
09/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	R210 On 07-August-25			Bond Future	254.5759	254.4282	254.5759	254.4282	0
09/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6135.8500	5988.2100	6.1359	5.9882	0
09/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
09/05/2024	R213 On 01-August-24			Bond Future	11.1189	11.0939	84.1723	84.2728	25,429
09/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1068.0400	1117.7300	1.0680	1.1177	0
09/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2115.3800	2064.6100	2.1154	2.0646	0
09/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1085.1900	1135.3300	1.0852	1.1353	0
09/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	2091.7600	2041.4400	2.0918	2.0414	0
09/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1102.3400	1152.9300	1.1023	1.1529	0
09/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	2068.1700	2018.3000	2.0682	2.0183	0
09/05/2024	R213 On 07-November-24			Bond Future	11.2386	11.2122	82.6159	82.7187	10,413
09/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2171.5400	2229.9900	2.1715	2.2300	0
09/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2282.8100	2238.4800	2.2828	2.2385	0
09/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2192.3400	2251.0800	2.1923	2.2511	0
09/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2264.6500	2220.6100	2.2647	2.2206	0
09/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2213.4600	2272.4900	2.2135	2.2725	0
09/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2246.8400	2203.0900	2.2468	2.2031	0
09/05/2024	R213 On 06-February-25			Bond Future	11.3677	11.3399	84.4300	84.5348	0
09/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2618.0300	2676.8600	2.6180	2.6769	0
09/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2684.6500	2638.6400	2.6847	2.6386	0
09/05/2024	R213 On 08-May-25			Bond Future	11.4994	11.4702	82.7163	82.8231	0
09/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1488.2300	1527.0600	1.4882	1.5271	0
09/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5161.7400	5093.7000	5.1617	5.0937	0
09/05/2024	R213 On 07-August-25			Bond Future	11.6707	11.6398	84.4295	84.5382	0
09/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3268.2500	3328.4100	3.2683	3.3284	0
09/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3305.8300	3257.2900	3.3058	3.2573	0
09/05/2024	R214 On 01-August-24			Bond Future	12.6173	12.5772	60.7017	60.8843	10,216
09/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	918.0600	989.2900	0.9181	0.9893	0
09/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3054.1400	2942.8200	3.0541	2.9428	0
09/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	934.6400	1006.6700	0.9346	1.0067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	3022.7200	2912.2000	3.0227	2.9122	0
09/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	951.4000	1024.2300	0.9514	1.0242	0
09/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2991.5400	2881.8200	2.9915	2.8818	0
09/05/2024	R214 On 07-November-24			Bond Future	12.7422	12.7006	58.8405	59.0273	1,770
09/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2391.7100	2490.7700	2.3917	2.4908	0
09/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	3033.3800	2945.5900	3.0334	2.9456	0
09/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2414.5800	2514.1600	2.4146	2.5142	0
09/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	3010.7800	2923.5100	3.0108	2.9235	0
09/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2437.7100	2537.8100	2.4377	2.5378	0
09/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2988.4800	2901.7300	2.9885	2.9017	0
09/05/2024	R214 On 06-February-25			Bond Future	12.8694	12.8261	60.1322	60.3231	0
09/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2872.5600	2973.1300	2.8726	2.9731	0
09/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3580.9400	3490.7000	3.5809	3.4907	0
09/05/2024	R214 On 08-May-25			Bond Future	12.9949	12.9501	58.1403	58.3351	0
09/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2410.4100	2496.3500	2.4104	2.4964	0
09/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5084.4500	4975.5900	5.0845	4.9756	0
09/05/2024	R214 On 07-August-25			Bond Future	13.1428	13.0964	59.3429	59.5414	0
09/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3681.0800	3786.5000	3.6811	3.7865	0
09/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4425.2600	4332.1000	4.4253	4.3321	0
09/05/2024	R248 On 01-August-24			Bond Future	12.8094	12.7900	73.7760	73.8814	247,212
09/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1008.4900	1052.6200	1.0085	1.0526	0
09/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3871.2100	3810.0200	3.8712	3.8100	0
09/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1027.4300	1072.0500	1.0274	1.0721	0
09/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3831.9700	3771.2700	3.8320	3.7713	0
09/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1046.5700	1091.6900	1.0466	1.0917	0
09/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3793.0100	3732.8100	3.7930	3.7328	0
09/05/2024	R248 On 07-November-24			Bond Future	12.9427	12.9225	71.0813	71.1891	11,423
09/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2831.1500	2892.0100	2.8312	2.8920	0
09/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3707.2300	3660.3500	3.7072	3.6604	0
09/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2858.2800	2919.4500	2.8583	2.9195	0
09/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3679.9300	3633.3600	3.6799	3.6334	0
09/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2885.5200	2946.9900	2.8855	2.9470	0
09/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3652.8200	3606.5500	3.6528	3.6066	0
09/05/2024	R248 On 06-February-25			Bond Future	13.0784	13.0574	72.6417	72.7517	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2933.4900	2989.5200	2.9335	2.9895	0
09/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4908.1900	4854.2500	4.9082	4.8543	0
09/05/2024	R248 On 08-May-25			Bond Future	13.2126	13.1907	69.7780	69.8902	0
09/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3068.7100	3121.6800	3.0687	3.1217	0
09/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6347.3000	6288.0700	6.3473	6.2881	0
09/05/2024	R248 On 07-August-25			Bond Future	13.3702	13.3475	71.2203	71.3344	0
09/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4573.1800	4636.9000	4.5732	4.6369	0
09/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5386.9000	5336.4600	5.3869	5.3365	0
09/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
09/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0