



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	2025 On 01-August-24			Bond Future	181.9953	181.9688	181.9953	181.9688	4,870
10/06/2024	2025 On 07-November-24			Bond Future	186.3458	186.3184	186.3458	186.3184	4,944
10/06/2024	2029 On 01-August-24			Bond Future	130.9855	130.6145	130.9855	130.6145	9,594
10/06/2024	2029 On 07-November-24			Bond Future	132.7118	132.3318	132.7118	132.3318	62
10/06/2024	2029 On 06-February-25			Bond Future	135.6527	135.2640	135.6527	135.2640	0
10/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	3252.7200	2863.9500	3.2527	2.8640	0
10/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2029 On 08-May-25			Bond Future	137.2155	136.8178	137.2155	136.8178	0
10/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	634.5300	1032.1900	0.6345	1.0322	0
10/06/2024	2029 On 07-August-25			Bond Future	140.1540	139.7473	140.1540	139.7473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2743.9900	2337.2500	2.7440	2.3373	0
10/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2030 On 01-August-24			Bond Future	10.4461	10.5870	90.1084	89.5699	116,774
10/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	588.3400	439.4800	0.5883	0.4395	600
10/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1499.4600	1889.0600	1.4995	1.8891	0
10/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	856.1100	658.6500	0.8561	0.6587	0
10/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1148.4800	1489.4800	1.1485	1.4895	0
10/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	874.8200	674.2300	0.8748	0.6742	0
10/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1128.7000	1466.5700	1.1287	1.4666	0
10/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	893.8900	690.1600	0.8939	0.6902	0
10/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1109.2900	1444.0200	1.1093	1.4440	0
10/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1617.3100	1314.1500	1.6173	1.3142	600
10/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	612.1300	847.4300	0.6121	0.8474	0
10/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	3412.7800	2970.9500	3.4128	2.9710	0
10/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	173.9000	270.5300	0.1739	0.2705	600
10/06/2024	2030 On 07-November-24			Bond Future	10.5398	10.6898	92.2386	91.6874	46,518
10/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1113.1900	925.9300	1.1132	0.9259	600
10/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2340.0000	2704.0000	2.3400	2.7040	0
10/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2029.4900	1747.6100	2.0295	1.7476	600
10/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1404.3600	1673.7400	1.4044	1.6737	0
10/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2094.4300	1806.9700	2.0944	1.8070	0
10/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1359.6700	1623.4700	1.3597	1.6235	0
10/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2116.2900	1826.9800	2.1163	1.8270	0
10/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1345.0200	1606.9700	1.3450	1.6070	0
10/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2138.4900	1847.3400	2.1385	1.8473	0
10/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1330.7400	1590.8500	1.3307	1.5909	0
10/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	5249.9400	4797.8200	5.2499	4.7978	0
10/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	366.7800	465.9200	0.3668	0.4659	600
10/06/2024	2030 On 06-February-25			Bond Future	10.6393	10.7988	90.2504	89.6868	0
10/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2123.1000	1853.5700	2.1231	1.8536	0
10/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1978.7800	2272.8200	1.9788	2.2728	0
10/06/2024	2030 On 08-May-25			Bond Future	10.7589	10.9291	92.2251	91.6490	0
10/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1123.1900	958.7500	1.1232	0.9588	0
10/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3995.6400	4407.3500	3.9956	4.4074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1620.9200	1407.2200	1.6209	1.4072	1,640
10/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3162.7800	3525.2300	3.1628	3.5252	0
10/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2253.5800	1988.9000	2.2536	1.9889	2,280
10/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2488.2600	2799.7300	2.4883	2.7997	0
10/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4826.8800	4428.8000	4.8269	4.4288	0
10/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1179.0100	1357.0800	1.1790	1.3571	1,640
10/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5892.8400	5459.6400	5.8928	5.4596	0
10/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	901.8200	1044.7700	0.9018	1.0448	2,280
10/06/2024	2030 On 07-August-25			Bond Future	10.9133	11.0956	90.1656	89.5768	0
10/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1822.1200	1592.5900	1.8221	1.5926	1,054
10/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3240.8200	3600.0600	3.2408	3.6001	0
10/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2918.1300	2612.0900	2.9181	2.6121	0
10/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2283.1200	2565.8500	2.2831	2.5659	0
10/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	5123.3400	4717.3400	5.1233	4.7173	0
10/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1313.5000	1496.2700	1.3135	1.4963	1,054
10/06/2024	2032 On 01-August-24			Bond Future	11.3422	11.4721	87.3210	86.7384	94,251
10/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	715.1800	552.0400	0.7152	0.5520	600
10/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1770.0500	2189.5200	1.7701	2.1895	0
10/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	753.5300	583.9800	0.7535	0.5840	0
10/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1716.8800	2129.9400	1.7169	2.1299	0
10/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	773.0000	600.2300	0.7730	0.6002	0
10/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1690.6400	2100.4800	1.6906	2.1005	0
10/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	792.8800	616.8700	0.7929	0.6169	0
10/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1664.8400	2071.4400	1.6648	2.0714	0
10/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1649.9700	1359.9200	1.6500	1.3599	120
10/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	942.8300	1235.3900	0.9428	1.2354	0
10/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1976.8000	1653.2400	1.9768	1.6532	600
10/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	781.1900	1040.2400	0.7812	1.0402	0
10/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	2132.8600	1794.7800	2.1329	1.7948	0
10/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	716.4400	960.9700	0.7164	0.9610	100
10/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	4439.4600	3960.6300	4.4395	3.9606	0
10/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	220.4100	324.1900	0.2204	0.3242	600
10/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	5323.3500	4814.4900	5.3234	4.8145	0
10/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	142.1100	215.8600	0.1421	0.2159	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2032 On 07-November-24			Bond Future	11.4669	11.6037	85.2178	84.6213	52,889
10/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1319.7400	1119.9300	1.3197	1.1199	600
10/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2902.2100	3298.8700	2.9022	3.2989	0
10/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2072.6200	1800.6000	2.0726	1.8006	0
10/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2059.0400	2383.4900	2.0590	2.3835	0
10/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2096.2900	1822.2700	2.0963	1.8223	0
10/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2038.9200	2361.3700	2.0389	2.3614	0
10/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2120.0700	1844.0600	2.1201	1.8441	0
10/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2018.9500	2339.4100	2.0190	2.3394	0
10/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2417.3000	2117.6900	2.4173	2.1177	600
10/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1793.3600	2090.2200	1.7934	2.0902	0
10/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2494.6200	2189.2100	2.4946	2.1892	1,615
10/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1740.6300	2031.6900	1.7406	2.0317	0
10/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6624.3600	6131.2500	6.6244	6.1313	0
10/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	437.6600	541.0200	0.4377	0.5410	600
10/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	8061.7200	7535.1900	8.0617	7.5352	0
10/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	269.4000	339.3400	0.2694	0.3393	1,615
10/06/2024	2032 On 06-February-25			Bond Future	11.5933	11.7370	87.0857	86.4759	0
10/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2861.9000	2555.1900	2.8619	2.5552	0
10/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2324.0500	2627.1000	2.3241	2.6271	0
10/06/2024	2032 On 08-May-25			Bond Future	11.7288	11.8800	84.8239	84.2005	0
10/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1563.0200	1374.2700	1.5630	1.3743	0
10/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5043.9700	5478.5600	5.0440	5.4786	0
10/06/2024	2032 On 07-August-25			Bond Future	11.8887	12.0480	86.6170	85.9801	0
10/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3692.2100	3368.3000	3.6922	3.3683	0
10/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3206.6000	3519.5900	3.2066	3.5196	0
10/06/2024	2033 On 01-August-24			Bond Future	122.6771	122.6571	122.6771	122.6571	7,742
10/06/2024	2033 On 07-November-24			Bond Future	124.1068	124.0861	124.1068	124.0861	0
10/06/2024	2033 On 06-February-25			Bond Future	126.8571	126.8357	126.8571	126.8357	0
10/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1917.1400	1895.6600	1.9171	1.8957	0
10/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2033 On 08-May-25			Bond Future	128.1247	128.1025	128.1247	128.1025	0
10/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2495.3100	2517.5500	2.4953	2.5176	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2033 On 07-August-25			Bond Future	130.8685	130.8454	130.8685	130.8454	0
10/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2218.5400	2195.3600	2.2185	2.1954	0
10/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2037 On 01-August-24			Bond Future	12.4693	12.5733	75.3342	74.8079	189,517
10/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	597.6600	488.5100	0.5977	0.4885	0
10/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2562.9700	2980.0500	2.5630	2.9801	0
10/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	613.8600	502.2900	0.6139	0.5023	0
10/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2526.4000	2941.0600	2.5264	2.9411	0
10/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	630.3500	516.3400	0.6304	0.5163	1,383
10/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	2490.1700	2902.3900	2.4902	2.9024	0
10/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3820.3700	3428.1700	3.8204	3.4282	0
10/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	376.1200	510.1500	0.3761	0.5102	1,383
10/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6528.5500	6048.9300	6.5286	6.0489	0
10/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	92.8600	139.4700	0.0929	0.1395	1,383
10/06/2024	2037 On 07-November-24			Bond Future	12.6056	12.7142	77.1152	76.5764	14,225
10/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2292.8200	2054.6700	2.2928	2.0547	0
10/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2470.9500	2771.5900	2.4710	2.7716	0
10/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2319.3200	2079.3900	2.3193	2.0794	0
10/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2447.4000	2746.2600	2.4474	2.7463	0
10/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2346.1700	2104.4600	2.3462	2.1045	0
10/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2424.2400	2721.3200	2.4242	2.7213	0
10/06/2024	2037 On 06-February-25			Bond Future	12.7429	12.8560	74.5444	73.9937	0
10/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	3144.8400	2882.5600	3.1448	2.8826	0
10/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3061.0900	3349.5300	3.0611	3.3495	0
10/06/2024	2037 On 08-May-25			Bond Future	12.8920	13.0099	76.1749	75.6119	3,975
10/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2303.0100	2106.6300	2.3030	2.1066	0
10/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5479.9000	5846.5300	5.4799	5.8465	0
10/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2925.5200	2693.7600	2.9255	2.6938	15,000
10/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4593.9200	4925.1700	4.5939	4.9252	0
10/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4871.7600	4555.0200	4.8718	4.5550	7,500
10/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2949.5000	3195.7700	2.9495	3.1958	0
10/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	5016.7400	4694.8100	5.0167	4.6948	7,500
10/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2863.9200	3105.0000	2.8639	3.1050	0
10/06/2024	2037 On 07-August-25			Bond Future	13.0629	13.1861	73.5237	72.9484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	4051.5500	3774.0100	4.0516	3.7740	0
10/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4300.3700	4598.1200	4.3004	4.5981	0
10/06/2024	2038 On 01-August-24			Bond Future	130.5860	130.5635	130.5860	130.5635	3,162
10/06/2024	2038 On 07-November-24			Bond Future	133.7076	133.6844	133.7076	133.6844	425
10/06/2024	2038 On 06-February-25			Bond Future	134.5449	134.5211	134.5449	134.5211	0
10/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	685.0600	708.9500	0.6851	0.7090	0
10/06/2024	2038 On 08-May-25			Bond Future	137.5214	137.4966	137.5214	137.4966	0
10/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2158.5900	2183.4000	2.1586	2.1834	0
10/06/2024	2038 On 07-August-25			Bond Future	138.2917	138.2658	138.2917	138.2658	0
10/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1268.2800	1294.1900	1.2683	1.2942	0
10/06/2024	2040 On 01-August-24			Bond Future	12.7049	12.8038	75.3113	74.7825	42,643
10/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	554.1400	456.4500	0.5541	0.4565	680
10/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	2894.8700	3325.9800	2.8949	3.3260	0
10/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	618.9100	511.8000	0.6189	0.5118	0
10/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	2734.5000	3156.1900	2.7345	3.1562	0
10/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	635.8000	526.2700	0.6358	0.5263	0
10/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	2695.2600	3114.5300	2.6953	3.1145	0
10/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	652.9800	541.0100	0.6530	0.5410	0
10/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	2656.3800	3073.2100	2.6564	3.0732	0
10/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	2027.7800	1763.9200	2.0278	1.7639	0
10/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1095.2500	1360.1900	1.0953	1.3602	680
10/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	2263.9700	1980.3200	2.2640	1.9803	7,500
10/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	963.6600	1208.8100	0.9637	1.2088	0
10/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	4335.4000	3928.2000	4.3354	3.9282	0
10/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	341.1400	462.7400	0.3411	0.4627	680
10/06/2024	2040 On 07-November-24			Bond Future	12.8423	12.9453	77.0917	76.5503	84,630
10/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	890.7300	775.2300	0.8907	0.7752	640
10/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4977.2600	5403.1200	4.9773	5.4031	0
10/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1878.0500	1676.5700	1.8781	1.6766	0
10/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3174.9600	3514.8400	3.1750	3.5148	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2514.4300	2269.4500	2.5144	2.2695	0
10/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2526.3200	2822.7000	2.5263	2.8227	0
10/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2543.1800	2296.4100	2.5432	2.2964	0
10/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2502.2600	2796.8500	2.5023	2.7969	0
10/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2571.8600	2323.3200	2.5719	2.3233	0
10/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2478.1900	2771.0100	2.4782	2.7710	0
10/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3466.8000	3168.5700	3.4668	3.1686	0
10/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1868.3800	2111.5100	1.8684	2.1115	640
10/06/2024	2040 On 06-February-25			Bond Future	12.9800	13.0873	74.2698	73.7164	14
10/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3192.1800	2935.0600	3.1922	2.9351	0
10/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3347.7400	3644.0500	3.3477	3.6441	0
10/06/2024	2040 On 08-May-25			Bond Future	13.1283	13.2402	75.8940	75.3283	3,900
10/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2740.0000	2525.6500	2.7400	2.5257	0
10/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5345.4900	5696.8600	5.3455	5.6969	0
10/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3009.3700	2780.6800	3.0094	2.7807	15,000
10/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4974.5800	5311.6100	4.9746	5.3116	0
10/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4835.5100	4528.3100	4.8355	4.5283	7,500
10/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3324.8500	3583.3700	3.3249	3.5834	0
10/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	5044.1200	4729.4200	5.0441	4.7294	7,500
10/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3189.8200	3440.8400	3.1898	3.4408	0
10/06/2024	2040 On 07-August-25			Bond Future	13.2973	13.4141	72.9859	72.4078	0
10/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4411.2200	4126.9500	4.4112	4.1270	0
10/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4447.5900	4741.4200	4.4476	4.7414	0
10/06/2024	2044 On 01-August-24			Bond Future	12.7617	12.8605	71.5252	70.9945	120,554
10/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	444.1900	361.0600	0.4442	0.3611	0
10/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3130.8900	3578.4800	3.1309	3.5785	0
10/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	457.7900	372.4800	0.4578	0.3725	0
10/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3087.0200	3532.4300	3.0870	3.5324	0
10/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	471.5900	384.0800	0.4716	0.3841	0
10/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3043.4100	3486.6200	3.0434	3.4866	0
10/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2204.7500	1918.8400	2.2048	1.9188	0
10/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	935.5500	1180.3600	0.9356	1.1804	5,000
10/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	3132.6100	2779.8300	3.1326	2.7798	0
10/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	572.1000	750.0400	0.5721	0.7500	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2044 On 07-November-24			Bond Future	12.8932	12.9961	73.2162	72.6729	234
10/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2557.5800	2309.6000	2.5576	2.3096	0
10/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2521.5600	2816.9100	2.5216	2.8169	0
10/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2586.4000	2336.6300	2.5864	2.3366	0
10/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2497.3100	2790.8700	2.4973	2.7909	0
10/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2615.3500	2363.8000	2.6154	2.3638	0
10/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2473.2600	2765.0400	2.4733	2.7650	0
10/06/2024	2044 On 06-February-25			Bond Future	13.0247	13.1318	70.4346	69.8792	0
10/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3201.2000	2938.9500	3.2012	2.9390	0
10/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3225.7000	3518.8300	3.2257	3.5188	0
10/06/2024	2044 On 08-May-25			Bond Future	13.1658	13.2772	71.9749	71.4072	0
10/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2864.9100	2642.9800	2.8649	2.6430	0
10/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5214.8100	5560.6400	5.2148	5.5606	0
10/06/2024	2044 On 07-August-25			Bond Future	13.3258	13.4422	69.1091	68.5289	0
10/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4486.7900	4198.2000	4.4868	4.1982	0
10/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4415.6900	4707.2500	4.4157	4.7073	0
10/06/2024	2046 On 01-August-24			Bond Future	113.1885	113.1694	113.1885	113.1694	12,767
10/06/2024	2046 On 07-November-24			Bond Future	113.6867	113.6670	113.6867	113.6670	4,862
10/06/2024	2046 On 06-February-25			Bond Future	116.2057	116.1854	116.2057	116.1854	0
10/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2195.6900	2175.4000	2.1957	2.1754	0
10/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2046 On 08-May-25			Bond Future	116.5155	116.4944	116.5155	116.4944	0
10/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5454.4900	5475.5800	5.4545	5.4756	0
10/06/2024	2046 On 07-August-25			Bond Future	119.0090	118.9871	119.0090	118.9871	0
10/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	318.9600	297.0700	0.3190	0.2971	0
10/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2050 On 01-August-24			Bond Future	111.9853	111.4977	111.9853	111.4977	11,361
10/06/2024	2050 On 07-November-24			Bond Future	114.6623	114.1628	114.6623	114.1628	4,091
10/06/2024	2050 On 06-February-25			Bond Future	114.8355	114.3246	114.8355	114.3246	0
10/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	764.5400	1275.4500	0.7645	1.2755	0
10/06/2024	2050 On 08-May-25			Bond Future	117.3759	116.8533	117.3759	116.8533	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3784.1000	4306.6700	3.7841	4.3067	0
10/06/2024	2050 On 07-August-25			Bond Future	117.4652	116.9311	117.4652	116.9311	0
10/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2424.7600	2958.8800	2.4248	2.9589	0
10/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	AL37 On 01-August-24			Index Future	963.7320	958.0870	963.7320	958.0870	0
10/06/2024	AL37 On 07-November-24			Index Future	986.5190	980.7390	986.5190	980.7390	0
10/06/2024	AL37 On 06-February-25			Index Future	1008.1590	1002.2450	1008.1590	1,002.2450	0
10/06/2024	AL37 On 08-May-25			Index Future	1030.2550	1024.2040	1030.2550	1,024.2040	0
10/06/2024	AL37 On 07-August-25			Index Future	1052.1260	1045.9350	1052.1260	1,045.9350	0
10/06/2024	AL7T On 01-August-24			Index Future	1113.5290	1106.1960	1113.5290	1,106.1960	0
10/06/2024	AL7T On 07-November-24			Index Future	1139.8590	1132.3490	1139.8590	1,132.3490	0
10/06/2024	AL7T On 06-February-25			Index Future	1164.8620	1157.1810	1164.8620	1,157.1810	0
10/06/2024	AL7T On 08-May-25			Index Future	1190.3920	1182.5340	1190.3920	1,182.5340	0
10/06/2024	AL7T On 07-August-25			Index Future	1215.6630	1207.6240	1215.6630	1,207.6240	0
10/06/2024	ALBI On 01-August-24			Index Future	969.6970	963.9570	969.6970	963.9570	126
10/06/2024	ALBI On 07-November-24			Index Future	992.6250	986.7470	992.6250	986.7470	16
10/06/2024	ALBI On 06-February-25			Index Future	1014.3990	1008.3850	1014.3990	1,008.3850	0
10/06/2024	ALBI On 08-May-25			Index Future	1036.6320	1030.4790	1036.6320	1,030.4790	0
10/06/2024	ALBI On 07-August-25			Index Future	1058.6380	1052.3430	1058.6380	1,052.3430	0
10/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C035 On 28-February-35			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
10/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
10/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	CS33 On 15-September-33			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
10/06/2024	ES33 On 01-August-24			Bond Future	12.8893	12.9886	74.5049	74.0877	0
10/06/2024	ES33 On 07-November-24			Bond Future	13.0683	13.1725	72.4827	72.0555	0
10/06/2024	ES33 On 06-February-25			Bond Future	13.2509	13.3601	74.0883	73.6515	0
10/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	356.7100	0.0000	0.3567	0.0000	0
10/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	80.1400	0.0000	0.0801	0
10/06/2024	ES33 On 08-May-25			Bond Future	13.4387	13.5532	71.9218	71.4751	0
10/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2850.1500	3296.8500	2.8502	3.2969	0
10/06/2024	ES33 On 07-August-25			Bond Future	13.6507	13.7709	73.4574	73.0008	0
10/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	347.2100	803.8400	0.3472	0.8038	0
10/06/2024	ES42 On 01-August-24			Bond Future	13.2337	13.3377	70.2820	69.7684	0
10/06/2024	ES42 On 07-November-24			Bond Future	13.3899	13.4985	67.6933	67.1674	0
10/06/2024	ES42 On 06-February-25			Bond Future	13.5413	13.6545	69.1923	68.6545	0
10/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	798.7800	261.0500	0.7988	0.2611	0
10/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	ES42 On 08-May-25			Bond Future	13.7026	13.8207	66.4530	65.9033	0
10/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2177.8500	2727.6100	2.1779	2.7276	0
10/06/2024	ES42 On 07-August-25			Bond Future	13.8774	14.0006	67.8691	67.3073	0
10/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	403.0800	964.9200	0.4031	0.9649	0
10/06/2024	GOVI On 01-August-24			GOVI	955.2710	949.5950	955.2710	949.5950	724
10/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	119010.0000	62250.0000	11.9010	6.2250	0
10/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	118910.0000	62150.0000	11.8910	6.2150	0
10/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	118810.0000	62050.0000	11.8810	6.2050	0
10/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 07-November-24			GOVI	977.8580	972.0460	977.8580	972.0460	0
10/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	290780.0000	232660.0000	29.0780	23.2660	0
10/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	290680.0000	232560.0000	29.0680	23.2560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	290580.0000	232460.0000	29.0580	23.2460	0
10/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 06-February-25			GOVI	999.3080	993.3620	999.3080	993.3620	0
10/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	273080.0000	213620.0000	27.3080	21.3620	0
10/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 08-May-25			GOVI	1021.2100	1015.1260	1021.2100	1,015.1260	0
10/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	7900.0000	68740.0000	0.7900	6.8740	0
10/06/2024	GOVI On 07-August-25			GOVI	1042.8890	1036.6640	1042.8890	1,036.6640	0
10/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	318890.0000	256640.0000	31.8890	25.6640	0
10/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/06/2024	IGOV On 01-August-24			Index Future	349.5780	349.0000	349.5780	349.0000	587
10/06/2024	IGOV On 07-November-24			Index Future	357.9350	357.3420	357.9350	357.3420	16
10/06/2024	IGOV On 06-February-25			Index Future	365.8690	365.2610	365.8690	365.2610	0
10/06/2024	IGOV On 08-May-25			Index Future	373.9690	373.3450	373.9690	373.3450	0
10/06/2024	IGOV On 07-August-25			Index Future	381.9880	381.3450	381.9880	381.3450	0
10/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
10/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
10/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
10/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
10/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
10/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
10/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/06/2024	R035 On 01-August-24			Bond Future	12.0922	12.1961	84.9109	84.3852	67,303
10/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	732.3600	604.3500	0.7324	0.6044	0
10/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2288.5000	2686.2100	2.2885	2.6862	0
10/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	750.8600	620.2700	0.7509	0.6203	0
10/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2254.8400	2649.9700	2.2548	2.6500	0
10/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	769.5400	636.3500	0.7695	0.6364	0
10/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2221.4000	2613.9300	2.2214	2.6139	0
10/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1721.1500	1477.9600	1.7212	1.4780	5,100
10/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1175.6400	1458.1700	1.1756	1.4582	0
10/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2534.7300	2222.3700	2.5347	2.2224	0
10/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	744.1500	957.5100	0.7442	0.9575	5,100
10/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2712.6400	2387.4100	2.7126	2.3874	0
10/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	676.2800	876.7700	0.6763	0.8768	2,740
10/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4890.9300	4455.9000	4.8909	4.4559	0
10/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	220.1400	310.8300	0.2201	0.3108	7,500
10/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	5017.2000	4577.8700	5.0172	4.5779	0
10/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	206.2900	292.6800	0.2063	0.2927	8,650
10/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5526.4000	5071.4800	5.5264	5.0715	0
10/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	158.6100	229.4100	0.1586	0.2294	8,000
10/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5654.5500	5196.1300	5.6546	5.1961	0
10/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	148.4300	215.7300	0.1484	0.2157	0
10/06/2024	R035 On 07-November-24			Bond Future	12.2303	12.3391	82.4027	81.8645	84,386
10/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2226.0200	1993.0400	2.2260	1.9930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2526.8400	2832.1100	2.5268	2.8321	0
10/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2252.3100	2017.5400	2.2523	2.0175	0
10/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2503.1700	2806.6500	2.5032	2.8067	0
10/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2278.5400	2041.9900	2.2785	2.0420	0
10/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2479.4800	2781.1800	2.4795	2.7812	0
10/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2304.9100	2066.5900	2.3049	2.0666	1,000
10/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2455.9800	2755.9100	2.4560	2.7559	0
10/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5651.2800	5259.1700	5.6513	5.2592	0
10/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	886.1600	1032.3000	0.8862	1.0323	1,000
10/06/2024	R035 On 06-February-25			Bond Future	12.3713	12.4850	84.2091	83.6589	0
10/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3187.5900	2923.9200	3.1876	2.9239	0
10/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2999.6000	3286.1700	2.9996	3.2862	0
10/06/2024	R035 On 08-May-25			Bond Future	12.5119	12.6306	81.5346	80.9721	0
10/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1559.3400	1410.7200	1.5593	1.4107	400
10/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	6792.0500	7205.9500	6.7921	7.2060	0
10/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2085.4300	1901.0400	2.0854	1.9010	0
10/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	5677.9000	6056.0300	5.6779	6.0560	0
10/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	4201.5000	3909.5700	4.2015	3.9096	0
10/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3312.8300	3583.4200	3.3128	3.5834	400
10/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	6112.7800	5754.6000	6.1128	5.7546	0
10/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2255.9100	2460.2500	2.2559	2.4603	400
10/06/2024	R035 On 07-August-25			Bond Future	12.6743	12.7986	83.2585	82.6837	0
10/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	4036.6100	3758.4300	4.0366	3.7584	0
10/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4149.8100	4446.4400	4.1498	4.4464	0
10/06/2024	R053 On 01-August-24			Bond Future	12.6769	12.7756	95.9755	95.2809	0
10/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	4005.4400	3565.2300	4.0054	3.5652	0
10/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	894.0900	1148.4700	0.8941	1.1485	0
10/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	4055.2900	3611.9400	4.0553	3.6119	0
10/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	877.4800	1128.7200	0.8775	1.1287	0
10/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	4105.3300	3658.8600	4.1053	3.6589	0
10/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	861.1600	1109.2800	0.8612	1.1093	0
10/06/2024	R053 On 07-November-24			Bond Future	12.8088	12.9118	92.3717	91.6607	0
10/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3302.5000	2983.5900	3.3025	2.9836	0
10/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3433.0200	3825.1100	3.4330	3.8251	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3339.7600	3018.5300	3.3398	3.0185	0
10/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3400.6300	3790.4000	3.4006	3.7904	0
10/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3377.2000	3053.6500	3.3772	3.0537	0
10/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3368.5100	3755.9600	3.3685	3.7560	0
10/06/2024	R053 On 06-February-25			Bond Future	12.9377	13.0450	94.3961	93.6693	0
10/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4260.6000	3916.4500	4.2606	3.9165	0
10/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4244.7700	4627.4800	4.2448	4.6275	0
10/06/2024	R053 On 08-May-25			Bond Future	13.0719	13.1838	90.5886	89.8456	0
10/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3587.3200	3296.9900	3.5873	3.2970	0
10/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	6565.9300	7018.6400	6.5659	7.0186	0
10/06/2024	R053 On 07-August-25			Bond Future	13.2206	13.3375	92.5012	91.7420	0
10/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5411.1500	5043.6900	5.4112	5.0437	0
10/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	5744.0000	6135.7600	5.7440	6.1358	0
10/06/2024	R186 On 01-August-24			Bond Future	9.0562	9.1636	104.3214	104.0923	84,273
10/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	60.1700	36.5500	0.0602	0.0366	0
10/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	868.2100	1073.7700	0.8682	1.0738	0
10/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	64.2100	39.2600	0.0642	0.0393	0
10/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	850.6700	1054.9000	0.8507	1.0549	0
10/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	68.3300	42.0400	0.0683	0.0420	0
10/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	833.2100	1036.1000	0.8332	1.0361	0
10/06/2024	R186 On 07-November-24			Bond Future	9.0756	9.1985	106.7879	106.5533	23,884
10/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	732.6700	622.0500	0.7327	0.6221	0
10/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	628.7100	752.7800	0.6287	0.7528	0
10/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	744.5800	632.9300	0.7446	0.6329	0
10/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	621.5100	744.5500	0.6215	0.7446	0
10/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	756.8300	644.1600	0.7568	0.6442	0
10/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	614.6600	736.6800	0.6147	0.7367	0
10/06/2024	R186 On 06-February-25			Bond Future	9.1040	9.2452	103.8131	103.5730	0
10/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	735.9700	631.6300	0.7360	0.6316	0
10/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	861.9500	997.6900	0.8620	0.9977	0
10/06/2024	R186 On 08-May-25			Bond Future	9.1472	9.3128	106.0853	105.8398	0
10/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	360.6900	294.8800	0.3607	0.2949	0
10/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1373.4100	1553.1800	1.3734	1.5532	0
10/06/2024	R186 On 07-August-25			Bond Future	9.2617	9.4606	103.0145	102.7633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	789.4800	674.4500	0.7895	0.6745	1,983
10/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	842.2000	978.4100	0.8422	0.9784	0
10/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1161.7500	1019.8400	1.1618	1.0198	0
10/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	634.4000	743.7300	0.6344	0.7437	0
10/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1695.6200	1526.7900	1.6956	1.5268	0
10/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	455.9200	538.3300	0.4559	0.5383	1,983
10/06/2024	R202 On 01-August-24			Bond Future	258.0577	257.8125	258.0577	257.8125	481
10/06/2024	R202 On 07-November-24			Bond Future	264.2265	263.9752	264.2265	263.9752	460
10/06/2024	R202 On 06-February-25			Bond Future	264.8467	264.5893	264.8467	264.5893	0
10/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	1943.3100	2200.6700	1.9433	2.2007	0
10/06/2024	R202 On 08-May-25			Bond Future	270.7064	270.4426	270.7064	270.4426	0
10/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	1603.5900	1867.4200	1.6036	1.8674	0
10/06/2024	R202 On 07-August-25			Bond Future	271.1430	270.8725	271.1430	270.8725	0
10/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	457.0400	727.5000	0.4570	0.7275	0
10/06/2024	R209 On 01-August-24			Bond Future	12.1828	12.2812	65.7470	65.3062	11,477
10/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	499.9000	413.8200	0.4999	0.4138	0
10/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2348.0700	2702.7700	2.3481	2.7028	0
10/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	513.6600	425.6200	0.5137	0.4256	0
10/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2315.0600	2667.8000	2.3151	2.6678	0
10/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	527.6700	437.6400	0.5277	0.4376	0
10/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2282.3400	2633.0900	2.2823	2.6331	0
10/06/2024	R209 On 07-November-24			Bond Future	12.3074	12.4099	64.1439	63.6927	5,237
10/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1888.9600	1699.0300	1.8890	1.6990	0
10/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2321.6500	2582.9600	2.3217	2.5830	0
10/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1911.6200	1720.1900	1.9116	1.7202	0
10/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2299.6800	2559.4900	2.2997	2.5595	0
10/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1934.2500	1741.3100	1.9343	1.7413	0
10/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2277.7300	2536.0300	2.2777	2.5360	0
10/06/2024	R209 On 06-February-25			Bond Future	12.4304	12.5369	65.5499	65.0886	0
10/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2762.4000	2544.0700	2.7624	2.5441	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2720.4400	2963.3900	2.7204	2.9634	0
10/06/2024	R209 On 08-May-25			Bond Future	12.5592	12.6700	63.8271	63.3556	0
10/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1953.2900	1792.4100	1.9533	1.7924	0
10/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4905.9600	5216.6200	4.9060	5.2166	0
10/06/2024	R209 On 07-August-25			Bond Future	12.7042	12.8196	65.1764	64.6945	0
10/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3683.0300	3448.4800	3.6830	3.4485	0
10/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3784.9400	4032.2300	3.7849	4.0322	0
10/06/2024	R210 On 01-August-24			Bond Future	239.1085	239.0733	239.1085	239.0733	1,448
10/06/2024	R210 On 07-November-24			Bond Future	241.4778	241.4416	241.4778	241.4416	0
10/06/2024	R210 On 06-February-25			Bond Future	246.8289	246.7912	246.8289	246.7912	0
10/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7218.8500	7181.2100	7.2189	7.1812	0
10/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	R210 On 08-May-25			Bond Future	248.8627	248.8236	248.8627	248.8236	0
10/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	832.6600	793.5500	0.8327	0.7936	0
10/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	R210 On 07-August-25			Bond Future	254.1908	254.1498	254.1908	254.1498	0
10/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5750.7600	5709.8100	5.7508	5.7098	0
10/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/06/2024	R213 On 01-August-24			Bond Future	10.9632	11.0880	84.7999	84.2964	24,579
10/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	916.4500	739.2600	0.9165	0.7393	0
10/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1336.1500	1662.5400	1.3362	1.6625	0
10/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	936.6600	756.7200	0.9367	0.7567	0
10/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1315.5900	1639.2300	1.3156	1.6392	0
10/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	957.1000	774.4000	0.9571	0.7744	0
10/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1295.2900	1616.1700	1.2953	1.6162	0
10/06/2024	R213 On 07-November-24			Bond Future	11.0781	11.2099	83.2431	82.7276	52,519
10/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2106.7400	1849.9600	2.1067	1.8500	0
10/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1590.8100	1849.6100	1.5908	1.8496	0
10/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2129.2800	1870.7800	2.1293	1.8708	0
10/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1574.3900	1831.4700	1.5744	1.8315	0
10/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2151.9200	1891.7100	2.1519	1.8917	0
10/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1558.1000	1813.4700	1.5581	1.8135	0
10/06/2024	R213 On 06-February-25			Bond Future	11.1991	11.3382	85.0682	84.5411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2621.0700	2353.6000	2.6211	2.3536	0
10/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2049.5200	2309.1100	2.0495	2.3091	0
10/06/2024	R213 On 08-May-25			Bond Future	11.3219	11.4687	83.3674	82.8285	0
10/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1360.3800	1198.0600	1.3604	1.1981	0
10/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4382.8000	4759.2900	4.3828	4.7593	0
10/06/2024	R213 On 07-August-25			Bond Future	11.4723	11.6277	85.1315	84.5809	0
10/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3373.5500	3087.8800	3.3736	3.0879	0
10/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2709.1100	2974.0400	2.7091	2.9740	0
10/06/2024	R214 On 01-August-24			Bond Future	12.4949	12.5983	61.2621	60.7884	15,836
10/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	587.3100	480.3200	0.5873	0.4803	0
10/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2163.0300	2529.7000	2.1630	2.5297	0
10/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	602.9600	493.6500	0.6030	0.4937	0
10/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2130.6800	2495.0300	2.1307	2.4950	0
10/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	618.7800	507.1500	0.6188	0.5072	0
10/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2098.5600	2460.5900	2.0986	2.4606	0
10/06/2024	R214 On 07-November-24			Bond Future	12.6174	12.7249	59.4032	58.9183	1,770
10/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2083.5200	1865.0000	2.0835	1.8650	0
10/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2162.4300	2428.8500	2.1624	2.4289	0
10/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2107.8400	1887.6700	2.1078	1.8877	0
10/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2141.2800	2406.0500	2.1413	2.4061	0
10/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2132.2800	1910.4800	2.1323	1.9105	0
10/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2120.2900	2383.4300	2.1203	2.3834	0
10/06/2024	R214 On 06-February-25			Bond Future	12.7402	12.8518	60.7054	60.2097	0
10/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2690.3200	2459.1500	2.6903	2.4592	0
10/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2825.5600	3090.0800	2.8256	3.0901	0
10/06/2024	R214 On 08-May-25			Bond Future	12.8611	12.9769	58.7254	58.2187	0
10/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2362.3700	2166.0400	2.3624	2.1660	0
10/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4451.2900	4761.6900	4.4513	4.7617	0
10/06/2024	R214 On 07-August-25			Bond Future	12.9977	13.1179	59.9670	59.4493	0
10/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3738.3000	3484.6200	3.7383	3.4846	0
10/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3858.3600	4122.3800	3.8584	4.1224	0
10/06/2024	R248 On 01-August-24			Bond Future	12.6586	12.7572	74.6021	74.0602	251,750
10/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	652.1800	537.7900	0.6522	0.5378	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	2688.8400	3116.3900	2.6888	3.1164	0
10/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	670.1600	553.1700	0.6702	0.5532	0
10/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	2648.6400	3073.5900	2.6486	3.0736	0
10/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	688.5500	568.9400	0.6886	0.5689	0
10/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	2608.9300	3031.2600	2.6089	3.0313	0
10/06/2024	R248 On 07-November-24			Bond Future	12.7880	12.8907	71.9137	71.3589	11,427
10/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2591.9500	2341.0900	2.5920	2.3411	0
10/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2635.6100	2939.5900	2.6356	2.9396	0
10/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2621.2500	2368.5600	2.6213	2.3686	0
10/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2610.4800	2912.6300	2.6105	2.9126	0
10/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2650.6800	2396.1800	2.6507	2.3962	0
10/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2585.5600	2885.9000	2.5856	2.8859	0
10/06/2024	R248 On 06-February-25			Bond Future	12.9179	13.0248	73.4901	72.9230	10,000
10/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2726.0700	2488.7500	2.7261	2.4888	0
10/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3852.3300	4182.1700	3.8523	4.1822	0
10/06/2024	R248 On 08-May-25			Bond Future	13.0457	13.1569	70.6444	70.0646	0
10/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2824.1300	2598.6400	2.8241	2.5986	0
10/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5236.2400	5590.5400	5.2362	5.5905	0
10/06/2024	R248 On 07-August-25			Bond Future	13.1899	13.3059	72.1373	71.5449	0
10/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4495.2800	4200.5200	4.4953	4.2005	0
10/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4391.9400	4689.5900	4.3919	4.6896	0
10/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0