



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 August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	2025 On 07-November-24			Bond Future	185.6641	185.6880	185.6641	185.6880	9,240
19/08/2024	2029 On 07-November-24			Bond Future	133.7798	133.8163	133.7798	133.8163	8,202
19/08/2024	2029 On 06-February-25			Bond Future	136.6119	136.6485	136.6119	136.6485	0
19/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4211.8700	4248.4900	4.2119	4.2485	0
19/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2029 On 08-May-25			Bond Future	137.9769	138.0136	137.9769	138.0136	0
19/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	126.9100	163.5700	0.1269	0.1636	0
19/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2029 On 07-August-25			Bond Future	140.7491	140.7858	140.7491	140.7858	0
19/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3339.1100	3375.7800	3.3391	3.3758	0
19/08/2024	2029 On 07-August-25	137.41	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
19/08/2024	2029 On 06-November-25			Bond Future	142.0793	142.1162	142.0793	142.1162	0
19/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2289.2700	2326.2300	2.2893	2.3262	0
19/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2030 On 07-November-24			Bond Future	9.2974	9.3400	96.9694	96.8025	172,010
19/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3686.2700	3552.3600	3.6863	3.5524	600
19/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	182.2800	215.3200	0.1823	0.2153	0
19/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5414.7100	5261.6800	5.4147	5.2617	600
19/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	58.7800	72.7000	0.0588	0.0727	0
19/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5520.3800	5366.6100	5.5204	5.3666	0
19/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	54.8200	68.0000	0.0548	0.0680	0
19/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5555.6200	5401.6000	5.5556	5.4016	0
19/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	53.5500	66.4800	0.0536	0.0665	0
19/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5590.8600	5436.6000	5.5909	5.4366	0
19/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	52.3100	65.0000	0.0523	0.0650	0
19/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9615.5600	9449.3100	9.6156	9.4493	0
19/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	1.6000	2.3000	0.0016	0.0023	600
19/08/2024	2030 On 06-February-25			Bond Future	9.3445	9.3898	94.9889	94.8179	0
19/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	572.5400	539.9900	0.5725	0.5400	800
19/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	3123.5700	3261.9700	3.1236	3.2620	0
19/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1249.1900	1187.9800	1.2492	1.1880	800
19/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1872.8200	1982.5600	1.8728	1.9826	0
19/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2327.0800	2233.3500	2.3271	2.2334	0
19/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	1032.9600	1110.1800	1.0330	1.1102	800
19/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5174.7300	5034.8500	5.1747	5.0349	0
19/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	291.9000	322.9700	0.2919	0.3230	0
19/08/2024	2030 On 08-May-25			Bond Future	9.4243	9.4727	96.9054	96.7304	0
19/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	776.1500	736.3200	0.7762	0.7363	800
19/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3516.4900	3651.6200	3.5165	3.6516	0
19/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1465.6000	1401.2800	1.4656	1.4013	800
19/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2354.5200	2465.1600	2.3545	2.4652	0
19/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3031.8100	2929.9200	3.0318	2.9299	0
19/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1223.9600	1297.0300	1.2240	1.2970	0
19/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3179.3300	3074.7500	3.1793	3.0748	0
19/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1159.8100	1230.1900	1.1598	1.2302	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4005.6000	3887.7300	4.0056	3.8877	1,640
19/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	867.1600	924.2500	0.8672	0.9243	0
19/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5057.2300	4926.1500	5.0572	4.9262	2,280
19/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	611.6100	655.4900	0.6116	0.6555	0
19/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8490.6900	8331.3900	8.4907	8.3314	0
19/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	162.5200	178.1800	0.1625	0.1782	1,640
19/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9759.2100	9593.8100	9.7592	9.5938	0
19/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	87.8900	97.4500	0.0879	0.0975	2,280
19/08/2024	2030 On 07-August-25			Bond Future	9.5227	9.5746	94.8178	94.6389	0
19/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4283.5000	4163.8100	4.2835	4.1638	1,054
19/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1049.9600	1109.2200	1.0500	1.1092	0
19/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5943.1900	5805.3000	5.9432	5.8053	0
19/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	655.9400	697.0000	0.6559	0.6970	0
19/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8713.7900	8554.2900	8.7138	8.5543	0
19/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	251.7100	271.1600	0.2517	0.2712	1,054
19/08/2024	2030 On 06-November-25			Bond Future	9.6319	9.6876	96.6646	96.4817	0
19/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2128.1100	2047.2000	2.1281	2.0472	0
19/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2430.6300	2532.5900	2.4306	2.5326	0
19/08/2024	2032 On 07-November-24			Bond Future	10.0657	10.1082	91.6547	91.4506	105,516
19/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	754.2700	710.6000	0.7543	0.7106	50
19/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2290.7900	2451.2000	2.2908	2.4512	0
19/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1047.7400	989.9500	1.0477	0.9900	100
19/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1850.2000	1996.4900	1.8502	1.9965	0
19/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3113.6100	2985.6200	3.1136	2.9856	0
19/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	587.3000	663.3900	0.5873	0.6634	200
19/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5080.9900	4916.0600	5.0810	4.9161	600
19/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	226.5200	265.6700	0.2265	0.2657	0
19/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6562.0500	6380.9000	6.5621	6.3809	0
19/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	111.5300	134.4600	0.1115	0.1345	0
19/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6603.6400	6422.1400	6.6036	6.4221	0
19/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	109.3300	131.9100	0.1093	0.1319	0
19/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6645.2300	6463.3800	6.6452	6.4634	0
19/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	107.1700	129.4000	0.1072	0.1294	0
19/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7145.1600	6959.5000	7.1452	6.9595	600

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19/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	84.2800	102.7000	0.0843	0.1027	0
19/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7270.2800	7083.7700	7.2703	7.0838	1,615
19/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	79.3500	96.9200	0.0794	0.0969	0
19/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12625.0700	12421.6300	12.6251	12.4216	0
19/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1.4300	2.0700	0.0014	0.0021	600
19/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14229.5500	14025.6400	14.2296	14.0256	0
19/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.2900	0.4600	0.0003	0.0005	1,615
19/08/2024	2032 On 06-February-25			Bond Future	10.1425	10.1871	93.5723	93.3635	0
19/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	682.4500	645.2100	0.6825	0.6452	800
19/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	4150.4600	4322.0400	4.1505	4.3220	0
19/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1510.3400	1439.7000	1.5103	1.4397	800
19/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2560.6600	2698.8400	2.5607	2.6988	0
19/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3359.2600	3238.2200	3.3593	3.2382	0
19/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1201.2700	1289.0500	1.2013	1.2891	800
19/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7340.8600	7165.0900	7.3409	7.1651	0
19/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	316.3400	349.3900	0.3163	0.3494	0
19/08/2024	2032 On 08-May-25			Bond Future	10.2387	10.2857	91.2967	91.0831	0
19/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	936.8400	891.0600	0.9368	0.8911	800
19/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4763.7400	4931.5300	4.7637	4.9315	0
19/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1773.8200	1699.3700	1.7738	1.6994	800
19/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	3239.7700	3378.8900	3.2398	3.3789	0
19/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4387.6900	4255.5800	4.3877	4.2556	0
19/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1395.8100	1477.2700	1.3958	1.4773	0
19/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4576.7700	4441.6500	4.5768	4.4417	0
19/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1323.6400	1402.0900	1.3236	1.4021	800
19/08/2024	2032 On 07-August-25			Bond Future	10.3482	10.3977	93.1066	92.8883	0
19/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7964.7100	7799.8100	7.9647	7.7998	0
19/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	989.4200	1042.8200	0.9894	1.0428	0
19/08/2024	2032 On 06-November-25			Bond Future	10.4754	10.5276	90.7589	90.5359	0
19/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3107.1400	3006.3200	3.1071	3.0063	0
19/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3344.1000	3466.3400	3.3441	3.4663	0
19/08/2024	2033 On 07-November-24			Bond Future	127.0091	127.0150	127.0091	127.0150	6,936
19/08/2024	2033 On 06-February-25			Bond Future	129.6981	129.7036	129.6981	129.7036	0
19/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4758.0600	4763.5500	4.7581	4.7636	0

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19/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2033 On 08-May-25			Bond Future	130.8221	130.8270	130.8221	130.8270	0
19/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	202.1400	207.0100	0.2021	0.2070	0
19/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2033 On 07-August-25			Bond Future	133.4509	133.4552	133.4509	133.4552	0
19/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4800.8900	4805.1900	4.8009	4.8052	0
19/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2033 On 06-November-25			Bond Future	134.5350	134.5389	134.5350	134.5389	0
19/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1394.9900	1398.9400	1.3950	1.3989	0
19/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2037 On 07-November-24			Bond Future	11.1478	11.1901	84.9330	84.6902	190,749
19/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7781.8000	7567.3900	7.7818	7.5674	0
19/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	142.1300	170.4800	0.1421	0.1705	0
19/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7829.1000	7614.2800	7.8291	7.6143	0
19/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	139.3800	167.3200	0.1394	0.1673	0
19/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7876.4600	7661.2300	7.8765	7.6612	0
19/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	136.7300	164.2600	0.1367	0.1643	0
19/08/2024	2037 On 06-February-25			Bond Future	11.2416	11.2856	82.4498	82.2015	0
19/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8467.4100	8264.4800	8.4674	8.2645	0
19/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	478.2800	523.6500	0.4783	0.5237	0
19/08/2024	2037 On 08-May-25			Bond Future	11.3555	11.4013	84.1126	83.8588	3,975
19/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6300.6800	6133.7100	6.3007	6.1337	0
19/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1539.8700	1626.7200	1.5399	1.6267	0
19/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7468.8500	7287.3400	7.4689	7.2873	15,000
19/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1199.5500	1271.8600	1.1996	1.2719	0
19/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10496.1900	10286.8200	10.4962	10.2868	7,500
19/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	636.2300	680.6800	0.6362	0.6807	0
19/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10692.5700	10481.4200	10.6926	10.4814	7,500
19/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	602.0500	644.7200	0.6021	0.6447	0
19/08/2024	2037 On 07-August-25			Bond Future	11.4817	11.5294	81.5197	81.2605	0
19/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9181.0600	8991.5500	9.1811	8.9916	0
19/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1433.8600	1503.6400	1.4339	1.5036	0
19/08/2024	2037 On 06-November-25			Bond Future	11.6114	11.6612	83.1056	82.8408	0
19/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4369.8400	4245.4200	4.3698	4.2454	0

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19/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4270.9300	4411.2800	4.2709	4.4113	0
19/08/2024	2038 On 07-November-24			Bond Future	138.8268	138.9859	138.8268	138.9859	3,218
19/08/2024	2038 On 06-February-25			Bond Future	139.6543	139.8162	139.6543	139.8162	0
19/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4424.3200	4586.1500	4.4243	4.5862	0
19/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2038 On 08-May-25			Bond Future	142.5078	142.6721	142.5078	142.6721	0
19/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2827.7500	2992.1300	2.8278	2.9921	0
19/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2038 On 07-August-25			Bond Future	143.2188	143.3859	143.2188	143.3859	0
19/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3658.7700	3825.8900	3.6588	3.8259	0
19/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2038 On 06-November-25			Bond Future	146.0476	146.2174	146.0476	146.2174	0
19/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2167.5700	2337.4300	2.1676	2.3374	0
19/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2040 On 07-November-24			Bond Future	11.4001	11.4371	85.3555	85.1258	113,574
19/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4774.8400	4620.4100	4.7748	4.6204	640
19/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	597.5500	672.8000	0.5976	0.6728	0
19/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7206.7400	7016.6100	7.2067	7.0166	0
19/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	239.8300	279.3800	0.2398	0.2794	640
19/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8404.6500	8203.1600	8.4047	8.2032	0
19/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	152.7200	180.9100	0.1527	0.1809	0
19/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8454.6200	8252.7200	8.4546	8.2527	0
19/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	149.8800	177.6600	0.1499	0.1777	0
19/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8504.5300	8302.2300	8.5045	8.3022	0
19/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	147.0400	174.4200	0.1470	0.1744	0
19/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9947.1500	9735.3400	9.9472	9.7353	0
19/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	84.9100	102.7800	0.0849	0.1028	640
19/08/2024	2040 On 06-February-25			Bond Future	11.4956	11.5342	82.6306	82.3956	14
19/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1366.2000	1309.7500	1.3662	1.3098	780
19/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4480.4000	4658.9200	4.4804	4.6589	0
19/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3447.2200	3334.9200	3.4472	3.3349	0
19/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2212.7400	2335.4100	2.2127	2.3354	780
19/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5430.9700	5282.5700	5.4310	5.2826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1292.2500	1378.8200	1.2923	1.3788	780
19/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8770.7100	8583.3500	8.7707	8.5834	0
19/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	565.4800	613.0900	0.5655	0.6131	0
19/08/2024	2040 On 08-May-25			Bond Future	11.6096	11.6496	84.2968	84.0566	3,900
19/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7305.2600	7143.2900	7.3053	7.1433	0
19/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1508.0100	1586.2100	1.5080	1.5862	0
19/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7804.1500	7636.7800	7.8042	7.6368	15,000
19/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1366.6200	1439.4200	1.3666	1.4394	0
19/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10700.9600	10508.7700	10.7010	10.5088	7,500
19/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	787.5600	835.5400	0.7876	0.8355	0
19/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11001.9300	10807.6900	11.0019	10.8077	7,500
19/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	744.8900	790.8200	0.7449	0.7908	0
19/08/2024	2040 On 07-August-25			Bond Future	11.7349	11.7767	81.4567	81.2113	0
19/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9979.4200	9801.1200	9.9794	9.8011	0
19/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1544.9700	1612.0700	1.5450	1.6121	0
19/08/2024	2040 On 06-November-25			Bond Future	11.8629	11.9063	83.0408	82.7902	0
19/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4621.6100	4507.1800	4.6216	4.5072	0
19/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4754.3700	4890.5400	4.7544	4.8905	0
19/08/2024	2044 On 07-November-24			Bond Future	11.4563	11.4881	81.5971	81.3941	80,826
19/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4115.7700	3993.9900	4.1158	3.9940	0
19/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	761.3100	842.5800	0.7613	0.8426	13,875
19/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5304.1400	5161.5700	5.3041	5.1616	0
19/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	484.6800	545.1600	0.4847	0.5452	9,540
19/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6543.6200	6384.4100	6.5436	6.3844	0
19/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	305.2800	349.1200	0.3053	0.3491	11,405
19/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8559.7000	8381.6800	8.5597	8.3817	0
19/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	142.7300	167.7600	0.1427	0.1678	0
19/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8610.0800	8431.6900	8.6101	8.4317	0
19/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	140.0400	164.7000	0.1400	0.1647	0
19/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8660.3900	8481.6400	8.6604	8.4816	0
19/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	137.3500	161.6500	0.1374	0.1617	0
19/08/2024	2044 On 06-February-25			Bond Future	11.5466	11.5796	78.9188	78.7112	0
19/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4530.4200	4417.6400	4.5304	4.4176	449
19/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1756.0300	1850.8800	1.7560	1.8509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6678.3700	6536.9600	6.6784	6.5370	449
19/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1025.5800	1091.8000	1.0256	1.0918	0
19/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9042.3700	8878.7700	9.0424	8.8788	0
19/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	582.7000	626.7300	0.5827	0.6267	0
19/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12348.9200	12163.9500	12.3489	12.1640	0
19/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	242.4600	265.1200	0.2425	0.2651	449
19/08/2024	2044 On 08-May-25			Bond Future	11.6535	11.6878	80.5101	80.2977	0
19/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7692.4000	7549.7500	7.6924	7.5498	0
19/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1507.1400	1576.8500	1.5071	1.5769	0
19/08/2024	2044 On 07-August-25			Bond Future	11.7706	11.8063	77.7201	77.5032	0
19/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10272.2800	10116.3300	10.2723	10.1163	0
19/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1590.1700	1651.1500	1.5902	1.6512	0
19/08/2024	2044 On 06-November-25			Bond Future	11.8896	11.9266	79.2314	79.0098	0
19/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4815.9500	4715.8800	4.8160	4.7159	0
19/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4873.3200	4994.8400	4.8733	4.9948	0
19/08/2024	2046 On 07-November-24			Bond Future	120.0469	119.6865	120.0469	119.6865	18,128
19/08/2024	2046 On 06-February-25			Bond Future	122.5882	122.2195	122.5882	122.2195	0
19/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8578.2200	8209.4700	8.5782	8.2095	0
19/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2046 On 08-May-25			Bond Future	122.8505	122.4736	122.8505	122.4736	0
19/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	880.5300	503.5600	0.8805	0.5036	0
19/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2046 On 07-August-25			Bond Future	125.3175	124.9323	125.3175	124.9323	0
19/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6627.4900	6242.3400	6.6275	6.2423	0
19/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2046 On 06-November-25			Bond Future	125.5111	125.1181	125.5111	125.1181	0
19/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	101.0500	0.0000	0.1011	0.0000	0
19/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	291.9400	0.0000	0.2919	0
19/08/2024	2050 On 07-November-24			Bond Future	121.5415	121.1366	121.5415	121.1366	15,421
19/08/2024	2050 On 06-February-25			Bond Future	121.7618	121.3477	121.7618	121.3477	582
19/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6161.8000	5747.6700	6.1618	5.7477	0
19/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2050 On 08-May-25			Bond Future	124.2497	123.8264	124.2497	123.8264	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3089.6700	2666.4300	3.0897	2.6664	0
19/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2050 On 07-August-25			Bond Future	124.3463	123.9143	124.3463	123.9143	0
19/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4456.3400	4024.2800	4.4563	4.0243	0
19/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	2050 On 06-November-25			Bond Future	126.8020	126.3607	126.8020	126.3607	0
19/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2381.9800	1940.7000	2.3820	1.9407	0
19/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	AL37 On 07-November-24			Index Future	1039.3390	1037.4120	1039.3390	1,037.4120	0
19/08/2024	AL37 On 06-February-25			Index Future	1061.1050	1059.1220	1061.1050	1,059.1220	0
19/08/2024	AL37 On 08-May-25			Index Future	1082.5690	1080.5280	1082.5690	1,080.5280	0
19/08/2024	AL37 On 07-August-25			Index Future	1104.1050	1102.0080	1104.1050	1,102.0080	0
19/08/2024	AL37 On 06-November-25			Index Future	1125.7270	1123.5750	1125.7270	1,123.5750	0
19/08/2024	AL7T On 07-November-24			Index Future	1234.1940	1231.6720	1234.1940	1,231.6720	0
19/08/2024	AL7T On 06-February-25			Index Future	1260.0400	1257.4470	1260.0400	1,257.4470	0
19/08/2024	AL7T On 08-May-25			Index Future	1285.5290	1282.8620	1285.5290	1,282.8620	0
19/08/2024	AL7T On 07-August-25			Index Future	1311.1020	1308.3640	1311.1020	1,308.3640	0
19/08/2024	AL7T On 06-November-25			Index Future	1336.7780	1333.9700	1336.7780	1,333.9700	0
19/08/2024	ALBI On 07-November-24			Index Future	1067.2140	1065.0050	1067.2140	1,065.0050	121
19/08/2024	ALBI On 06-February-25			Index Future	1089.5640	1087.2920	1089.5640	1,087.2920	0
19/08/2024	ALBI On 08-May-25			Index Future	1111.6040	1109.2680	1111.6040	1,109.2680	0
19/08/2024	ALBI On 07-August-25			Index Future	1133.7170	1131.3190	1133.7170	1,131.3190	0
19/08/2024	ALBI On 06-November-25			Index Future	1155.9190	1153.4600	1155.9190	1,153.4600	0
19/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C025 On 31-January-25			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
19/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	CI58 On 31-January-58			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
19/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	ES33 On 07-November-24			Bond Future	11.5193	11.5569	79.2516	79.0775	0
19/08/2024	ES33 On 06-February-25			Bond Future	11.6479	11.6873	80.9291	80.7508	0
19/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7197.4700	7019.1900	7.1975	7.0192	0
19/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES33 On 08-May-25			Bond Future	11.7919	11.8332	78.7810	78.5986	0
19/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4009.0400	3826.6200	4.0090	3.8266	0
19/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES33 On 07-August-25			Bond Future	11.9497	11.9931	80.3605	80.1740	0
19/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6555.9200	6369.4200	6.5559	6.3694	0
19/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES33 On 06-November-25			Bond Future	12.1296	12.1751	78.1462	77.9556	0
19/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	503.9900	694.6000	0.5040	0.6946	0
19/08/2024	ES42 On 07-November-24			Bond Future	11.8867	11.9240	75.7166	75.4995	0
19/08/2024	ES42 On 06-February-25			Bond Future	11.9931	12.0318	77.3182	77.0961	0
19/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8924.7300	8702.5800	8.9247	8.7026	0
19/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES42 On 08-May-25			Bond Future	12.1153	12.1556	74.6295	74.4023	0
19/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5998.5900	5771.3900	5.9986	5.7714	0
19/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES42 On 07-August-25			Bond Future	12.2442	12.2861	76.1231	75.8910	0
19/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7850.9300	7618.7800	7.8509	7.6188	0
19/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	ES42 On 06-November-25			Bond Future	12.3859	12.4295	73.3562	73.1191	0
19/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	22.2700	0.0000	0.0223	0.0000	0
19/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	214.7900	0.0000	0.2148	0
19/08/2024	GOVI On 07-November-24			GOVI	1051.0230	1048.8630	1051.0230	1,048.8630	690
19/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1022430.0000	1000830.0000	102.2430	100.0830	0
19/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1022330.0000	1000730.0000	102.2330	100.0730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1022230.0000	1000630.0000	102.2230	100.0630	0
19/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GOVI On 06-February-25			GOVI	1073.0340	1070.8130	1073.0340	1,070.8130	0
19/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1010340.0000	988130.0000	101.0340	98.8130	0
19/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GOVI On 08-May-25			GOVI	1094.7400	1092.4550	1094.7400	1,092.4550	0
19/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	727400.0000	704550.0000	72.7400	70.4550	0
19/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GOVI On 07-August-25			GOVI	1116.5180	1114.1720	1116.5180	1,114.1720	0
19/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1055180.0000	1031720.0000	105.5180	103.1720	0
19/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GOVI On 06-November-25			GOVI	1138.3830	1135.9770	1138.3830	1,135.9770	0
19/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	263830.0000	239770.0000	26.3830	23.9770	0
19/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/08/2024	IGOV On 07-November-24			Index Future	369.8680	369.4940	369.8680	369.4940	594
19/08/2024	IGOV On 06-February-25			Index Future	377.7030	377.3150	377.7030	377.3150	0
19/08/2024	IGOV On 08-May-25			Index Future	385.4300	385.0280	385.4300	385.0280	0
19/08/2024	IGOV On 07-August-25			Index Future	393.1830	392.7670	393.1830	392.7670	0
19/08/2024	IGOV On 06-November-25			Index Future	400.9670	400.5370	400.9670	400.5370	0
19/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
19/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
19/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
19/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
19/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
19/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
19/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/08/2024	R035 On 07-November-24			Bond Future	10.7767	10.8034	90.1025	89.9521	142,413
19/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	2782.0000	2712.3200	2.7820	2.7123	0
19/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	984.7200	1065.5300	0.9847	1.0655	11,000
19/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7527.4100	7397.6000	7.5274	7.3976	0
19/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	128.3900	149.0700	0.1284	0.1491	0
19/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7574.7800	7444.6500	7.5748	7.4447	0
19/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	125.8000	146.1600	0.1258	0.1462	0
19/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7622.1500	7491.7200	7.6222	7.4917	0
19/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	123.2500	143.3100	0.1233	0.1433	0
19/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7669.5300	7538.7900	7.6695	7.5388	1,000
19/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	120.7600	140.5100	0.1208	0.1405	0
19/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12474.4500	12326.5900	12.4745	12.3266	0
19/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	9.4900	12.1200	0.0095	0.0121	1,000
19/08/2024	R035 On 06-February-25			Bond Future	10.8710	10.8989	91.9886	91.8345	0
19/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8423.5700	8301.8000	8.4236	8.3018	0
19/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	456.1300	488.4600	0.4561	0.4885	0
19/08/2024	R035 On 08-May-25			Bond Future	10.9757	11.0049	89.3341	89.1764	0
19/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4658.3000	4575.1000	4.6583	4.5751	400
19/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2091.5600	2166.0800	2.0916	2.1661	0
19/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5809.4300	5714.3300	5.8094	5.7143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1602.4500	1665.0700	1.6025	1.6651	0
19/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9423.3900	9301.6500	9.4234	9.3017	0
19/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	735.2700	771.2500	0.7353	0.7713	400
19/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12006.1200	11869.3000	12.0061	11.8693	0
19/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	349.8000	370.7000	0.3498	0.3707	400
19/08/2024	R035 On 07-August-25			Bond Future	11.0924	11.1230	91.1062	90.9448	0
19/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9065.4500	8951.1500	9.0655	8.9512	0
19/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1331.0000	1378.0700	1.3310	1.3781	0
19/08/2024	R035 On 06-November-25			Bond Future	11.2266	11.2585	88.3738	88.2088	0
19/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4034.1900	3963.1100	4.0342	3.9631	0
19/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4171.4100	4265.2600	4.1714	4.2653	0
19/08/2024	R053 On 07-November-24			Bond Future	11.3849	11.4168	103.3621	103.0901	3,638
19/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11088.9900	10855.1400	11.0890	10.8551	0
19/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	229.1200	267.2400	0.2291	0.2672	0
19/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11154.5200	10920.1600	11.1545	10.9202	0
19/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	225.0000	262.6100	0.2250	0.2626	0
19/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11219.9800	10985.1000	11.2200	10.9851	0
19/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	220.9000	257.9900	0.2209	0.2580	0
19/08/2024	R053 On 06-February-25			Bond Future	11.4719	11.5050	105.5245	105.2464	0
19/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11991.3300	11775.2600	11.9913	11.7753	0
19/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	847.0900	909.1900	0.8471	0.9092	0
19/08/2024	R053 On 08-May-25			Bond Future	11.5707	11.6050	101.7857	101.5012	0
19/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10198.8900	10006.8500	10.1989	10.0069	0
19/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1980.4200	2072.8600	1.9804	2.0729	0
19/08/2024	R053 On 07-August-25			Bond Future	11.6765	11.7122	103.8020	103.5114	0
19/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12938.3500	12727.9400	12.9384	12.7279	0
19/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1970.4000	2050.6600	1.9704	2.0507	0
19/08/2024	R053 On 06-November-25			Bond Future	11.7920	11.8291	99.9576	99.6608	0
19/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6085.7200	5952.0300	6.0857	5.9520	0
19/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6342.4200	6505.5600	6.3424	6.5056	0
19/08/2024	R186 On 07-November-24			Bond Future	8.2243	8.2518	108.4341	108.3804	142,604
19/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1825.6900	1783.2300	1.8257	1.7832	0
19/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	75.5300	86.8200	0.0755	0.0868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1843.1700	1800.5300	1.8432	1.8005	0
19/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	73.9000	85.0100	0.0739	0.0850	0
19/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1860.6700	1817.8600	1.8607	1.8179	0
19/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	72.3000	83.2400	0.0723	0.0832	0
19/08/2024	R186 On 06-February-25			Bond Future	8.1871	8.2190	105.3898	105.3344	0
19/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1710.8900	1673.5400	1.7109	1.6735	0
19/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	260.1800	278.2500	0.2602	0.2783	0
19/08/2024	R186 On 08-May-25			Bond Future	8.1927	8.2305	107.5167	107.4595	0
19/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	999.4600	970.4300	0.9995	0.9704	0
19/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	580.8500	609.0100	0.5809	0.6090	0
19/08/2024	R186 On 07-August-25			Bond Future	8.2252	8.2709	104.3377	104.2788	0
19/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1536.2800	1494.4400	1.5363	1.4944	1,983
19/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	265.8000	282.8100	0.2658	0.2828	0
19/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	1999.9000	1952.2600	1.9999	1.9523	0
19/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	149.3500	160.5600	0.1494	0.1606	0
19/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2629.0600	2576.1900	2.6291	2.5762	0
19/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	66.1600	72.1400	0.0662	0.0721	1,983
19/08/2024	R186 On 06-November-25			Bond Future	8.3007	8.3579	106.3699	106.3094	0
19/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	550.6300	525.5200	0.5506	0.5255	0
19/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	731.6500	767.0300	0.7317	0.7670	0
19/08/2024	R202 On 07-November-24			Bond Future	269.8423	269.4396	269.8423	269.4396	1,076
19/08/2024	R202 On 06-February-25			Bond Future	270.3515	269.9391	270.3515	269.9391	0
19/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3561.5100	3149.1200	3.5615	3.1491	0
19/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R202 On 08-May-25			Bond Future	275.8762	275.4537	275.8762	275.4537	0
19/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3566.1700	3143.7200	3.5662	3.1437	0
19/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R202 On 07-August-25			Bond Future	276.1113	275.6796	276.1113	275.6796	0
19/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4511.3400	4079.5500	4.5113	4.0796	0
19/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R202 On 06-November-25			Bond Future	281.5654	281.1236	281.5654	281.1236	0
19/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5925.3600	5483.5600	5.9254	5.4836	0
19/08/2024	R202 On 06-November-25	275.64	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
19/08/2024	R209 On 07-November-24			Bond Future	10.9062	10.9432	70.7783	70.5914	16,366
19/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6344.2500	6183.0500	6.3443	6.1831	0
19/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	142.5800	168.2700	0.1426	0.1683	0
19/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6386.0500	6224.4700	6.3861	6.2245	0
19/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	139.7500	165.0600	0.1398	0.1651	0
19/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6427.8500	6265.8900	6.4279	6.2659	0
19/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	136.9700	161.9000	0.1370	0.1619	0
19/08/2024	R209 On 06-February-25			Bond Future	10.9907	11.0292	72.2593	72.0680	0
19/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7213.1300	7060.7500	7.2131	7.0608	0
19/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	461.8200	500.6700	0.4618	0.5007	0
19/08/2024	R209 On 08-May-25			Bond Future	11.0893	11.1292	70.5630	70.3675	0
19/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5183.9700	5059.4900	5.1840	5.0595	0
19/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1400.7800	1471.8300	1.4008	1.4718	0
19/08/2024	R209 On 07-August-25			Bond Future	11.1967	11.2382	71.9619	71.7622	0
19/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7963.7200	7819.8800	7.9637	7.8199	0
19/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1280.0500	1335.9400	1.2801	1.3359	0
19/08/2024	R209 On 06-November-25			Bond Future	11.3160	11.3592	70.2113	70.0073	0
19/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3670.1800	3578.1400	3.6702	3.5781	0
19/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3888.1200	4000.0600	3.8881	4.0001	0
19/08/2024	R210 On 07-November-24			Bond Future	242.3507	242.2005	242.3507	242.2005	1,557
19/08/2024	R210 On 06-February-25			Bond Future	247.4810	247.3263	247.4810	247.3263	0
19/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7871.0100	7716.3000	7.8710	7.7163	0
19/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R210 On 08-May-25			Bond Future	249.1392	248.9800	249.1392	248.9800	0
19/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1109.1700	950.0200	1.1092	0.9500	0
19/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R210 On 07-August-25			Bond Future	254.1436	253.9801	254.1436	253.9801	0
19/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5703.5800	5540.0800	5.7036	5.5401	0
19/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R210 On 06-November-25			Bond Future	255.7070	255.5394	255.7070	255.5394	0
19/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3566.9500	3399.4300	3.5670	3.3994	0
19/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/08/2024	R213 On 07-November-24			Bond Future	9.7485	9.7909	88.6786	88.4986	77,010

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6022.1000	5858.0500	6.0221	5.8581	0
19/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	70.6800	86.6500	0.0707	0.0867	0
19/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6059.5700	5895.2500	6.0596	5.8953	0
19/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	69.1900	84.8900	0.0692	0.0849	0
19/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6097.0400	5932.4600	6.0970	5.9325	0
19/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	67.7300	83.1700	0.0677	0.0832	0
19/08/2024	R213 On 06-February-25			Bond Future	9.8190	9.8637	90.5348	90.3506	0
19/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6300.7400	6145.0200	6.3007	6.1450	0
19/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	262.5300	291.0000	0.2625	0.2910	0
19/08/2024	R213 On 08-May-25			Bond Future	9.9041	9.9514	88.8047	88.6162	0
19/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3664.6300	3550.0500	3.6646	3.5501	0
19/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1249.7200	1323.5800	1.2497	1.3236	0
19/08/2024	R213 On 07-August-25			Bond Future	10.0041	10.0542	90.5671	90.3745	0
19/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6920.5000	6773.9700	6.9205	6.7740	0
19/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	820.4300	866.5400	0.8204	0.8665	0
19/08/2024	R213 On 06-November-25			Bond Future	10.1285	10.1816	88.7782	88.5814	0
19/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2556.6700	2468.8700	2.5567	2.4689	0
19/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2848.0900	2957.0800	2.8481	2.9571	0
19/08/2024	R214 On 07-November-24			Bond Future	11.2477	11.2845	66.1724	65.9750	21,058
19/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6824.5800	6652.1200	6.8246	6.6521	0
19/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	134.3000	159.2000	0.1343	0.1592	0
19/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6867.4600	6694.6200	6.8675	6.6946	0
19/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	131.7100	156.2300	0.1317	0.1562	0
19/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6910.3000	6737.1000	6.9103	6.7371	0
19/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	129.1200	153.2800	0.1291	0.1533	0
19/08/2024	R214 On 06-February-25			Bond Future	11.3341	11.3722	67.5575	67.3557	0
19/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3666.6600	3556.0600	3.6667	3.5561	554
19/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1516.7000	1607.9000	1.5167	1.6079	0
19/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5472.0100	5333.1400	5.4720	5.3331	554
19/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	877.5000	940.4300	0.8775	0.9404	0
19/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7242.5300	7084.0300	7.2425	7.0840	0
19/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	525.6400	568.9400	0.5256	0.5689	0
19/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10791.3300	10607.1800	10.7913	10.6072	0
19/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	163.1200	180.7700	0.1631	0.1808	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	R214 On 08-May-25			Bond Future	11.4273	11.4668	65.6171	65.4109	0
19/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6128.6500	5990.4900	6.1287	5.9905	0
19/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1325.8500	1393.9000	1.3259	1.3939	0
19/08/2024	R214 On 07-August-25			Bond Future	11.5288	11.5697	66.9188	66.7081	0
19/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8231.7600	8080.9800	8.2318	8.0810	0
19/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1400.0100	1459.9200	1.4000	1.4599	0
19/08/2024	R214 On 06-November-25			Bond Future	11.6422	11.6846	64.9213	64.7062	0
19/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4023.3700	3923.7000	4.0234	3.9237	0
19/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4034.4000	4149.7900	4.0344	4.1498	0
19/08/2024	R248 On 07-November-24			Bond Future	11.3696	11.4013	80.4472	80.2369	251,133
19/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8658.1200	8476.2500	8.6581	8.4763	0
19/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	168.3200	196.7400	0.1683	0.1967	0
19/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8709.4200	8527.1500	8.7094	8.5272	0
19/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	165.1900	193.2100	0.1652	0.1932	0
19/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8760.7500	8578.0900	8.7608	8.5781	0
19/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	162.1700	189.8000	0.1622	0.1898	0
19/08/2024	R248 On 06-February-25			Bond Future	11.4582	11.4911	82.1311	81.9160	10,000
19/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8314.6200	8155.2500	8.3146	8.1553	0
19/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	799.9300	855.6600	0.7999	0.8557	0
19/08/2024	R248 On 08-May-25			Bond Future	11.5532	11.5874	79.3409	79.1210	0
19/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7820.4100	7672.3000	7.8204	7.6723	0
19/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1536.0300	1607.8400	1.5360	1.6078	0
19/08/2024	R248 On 07-August-25			Bond Future	11.6565	11.6920	80.9144	80.6897	0
19/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10444.3800	10281.6500	10.4444	10.2817	0
19/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1564.0300	1625.9600	1.5640	1.6260	0
19/08/2024	R248 On 06-November-25			Bond Future	11.7713	11.8082	78.0460	77.8166	0
19/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4735.4700	4632.2200	4.7355	4.6322	0
19/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4931.6600	5057.8700	4.9317	5.0579	0
19/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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