



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 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
27/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	2025 On 07-November-24			Bond Future	185.5878	185.5644	185.5878	185.5644	9,240
27/08/2024	2029 On 07-November-24			Bond Future	134.4497	134.0517	134.4497	134.0517	8,952
27/08/2024	2029 On 06-February-25			Bond Future	137.2908	136.8838	137.2908	136.8838	0
27/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4890.8200	4483.7700	4.8908	4.4838	0
27/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2029 On 08-May-25			Bond Future	138.6335	138.2171	138.6335	138.2171	0
27/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	783.5300	367.1200	0.7835	0.3671	0
27/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2029 On 07-August-25			Bond Future	141.3981	140.9728	141.3981	140.9728	0
27/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3988.1000	3562.8000	3.9881	3.5628	0
27/08/2024	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
27/08/2024	2029 On 06-November-25			Bond Future	142.7210	142.2868	142.7210	142.2868	0
27/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2931.0200	2496.8200	2.9310	2.4968	0
27/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2030 On 07-November-24			Bond Future	9.1150	9.0891	97.6896	97.7924	178,606
27/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4313.6200	4412.1500	4.3136	4.4122	600
27/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	89.4700	85.2400	0.0895	0.0852	0
27/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6100.6900	6202.4000	6.1007	6.2024	600
27/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	24.6000	23.5500	0.0246	0.0236	0
27/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6208.4600	6310.2600	6.2085	6.3103	0
27/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	22.7400	21.7800	0.0227	0.0218	0
27/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6244.3700	6346.1900	6.2444	6.3462	0
27/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	22.1400	21.2000	0.0221	0.0212	0
27/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6280.2600	6382.1200	6.2803	6.3821	0
27/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	21.5500	20.6500	0.0216	0.0207	0
27/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10334.5200	10437.2700	10.3345	10.4373	0
27/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.4000	0.3900	0.0004	0.0004	600
27/08/2024	2030 On 06-February-25			Bond Future	9.1517	9.1243	95.7203	95.8247	0
27/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	751.0000	789.0200	0.7510	0.7890	800
27/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2570.6500	2504.2000	2.5707	2.5042	0
27/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1559.6700	1619.0900	1.5597	1.6191	800
27/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1451.9200	1406.8700	1.4519	1.4069	0
27/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2777.8800	2856.1200	2.7779	2.8561	0
27/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	752.3800	726.1500	0.7524	0.7262	800
27/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5803.9600	5901.2800	5.8040	5.9013	0
27/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	189.7500	182.6000	0.1898	0.1826	0
27/08/2024	2030 On 08-May-25			Bond Future	9.2259	9.1969	97.6265	97.7325	0
27/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	963.2000	1002.3900	0.9632	1.0024	800
27/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	2982.4100	2915.6700	2.9824	2.9157	0
27/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1759.6100	1816.1500	1.7596	1.8162	800
27/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1927.4000	1878.0100	1.9274	1.8780	0
27/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3481.1600	3559.5900	3.4812	3.5596	0
27/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	952.1800	924.6800	0.9522	0.9247	0
27/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3639.5200	3719.3400	3.6395	3.7193	0
27/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	898.8700	872.7600	0.8989	0.8728	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4518.5300	4604.8000	4.5185	4.6048	1,640
27/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	658.9600	639.3000	0.6590	0.6393	0
27/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5621.3900	5713.5000	5.6214	5.7135	2,280
27/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	454.6400	440.8200	0.4546	0.4408	0
27/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9159.4800	9261.7100	9.1595	9.2617	0
27/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	110.1800	106.4800	0.1102	0.1065	1,640
27/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10449.3300	10553.2500	10.4493	10.5533	0
27/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	56.8800	54.8700	0.0569	0.0549	2,280
27/08/2024	2030 On 07-August-25			Bond Future	9.3147	9.2838	95.5388	95.6463	0
27/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4788.5900	4873.6700	4.7886	4.8737	1,054
27/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	834.1100	811.6300	0.8341	0.8116	0
27/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6517.7100	6611.2000	6.5177	6.6112	0
27/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	509.5200	495.4500	0.5095	0.4955	0
27/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9368.0900	9470.0400	9.3681	9.4700	0
27/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	185.0700	179.4600	0.1851	0.1795	1,054
27/08/2024	2030 On 06-November-25			Bond Future	9.4128	9.3799	97.3879	97.4972	0
27/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2476.4100	2538.5200	2.4764	2.5385	0
27/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2055.5800	2008.4700	2.0556	2.0085	0
27/08/2024	2032 On 07-November-24			Bond Future	9.8763	9.8561	92.5729	92.6710	101,428
27/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	1035.2500	1087.3500	1.0353	1.0874	50
27/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1653.5800	1607.5400	1.6536	1.6075	0
27/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1302.9700	1361.6900	1.3030	1.3617	0
27/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1382.2600	1342.8400	1.3823	1.3428	0
27/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1408.3300	1469.3400	1.4083	1.4693	100
27/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1292.6000	1255.4700	1.2926	1.2555	0
27/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3797.7400	3885.9100	3.7977	3.8859	0
27/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	353.2400	343.2700	0.3532	0.3433	200
27/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5896.3000	5991.5000	5.8963	5.9915	600
27/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	123.6400	120.7000	0.1236	0.1207	0
27/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7426.1200	7523.1800	7.4261	7.5232	0
27/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	57.4100	56.3300	0.0574	0.0563	0
27/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7468.6900	7565.7800	7.4687	7.5658	0
27/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	56.1900	55.1400	0.0562	0.0551	0
27/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7511.2700	7608.3900	7.5113	7.6084	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	55.0200	54.0000	0.0550	0.0540	0
27/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	8021.6000	8119.0200	8.0216	8.1190	600
27/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	42.5300	41.8100	0.0425	0.0418	0
27/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8148.9800	8246.4800	8.1490	8.2465	1,615
27/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	39.8600	39.2200	0.0399	0.0392	0
27/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13542.3000	13640.4500	13.5423	13.6405	0
27/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.4700	0.4800	0.0005	0.0005	600
27/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15147.5300	15245.6700	15.1475	15.2457	0
27/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	1,615
27/08/2024	2032 On 06-February-25			Bond Future	9.9445	9.9235	94.5063	94.6061	0
27/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	894.9800	930.9700	0.8950	0.9310	800
27/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3429.0000	3365.2500	3.4290	3.3653	0
27/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1887.4400	1943.7500	1.8874	1.9438	800
27/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2003.7700	1960.3400	2.0038	1.9603	0
27/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3963.0100	4041.8000	3.9630	4.0418	0
27/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	871.0300	850.0800	0.8710	0.8501	800
27/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8163.9500	8258.8000	8.1640	8.2588	0
27/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	205.4400	200.5500	0.2054	0.2006	0
27/08/2024	2032 On 08-May-25			Bond Future	10.0360	10.0141	92.2255	92.3267	0
27/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1172.6000	1209.5900	1.1726	1.2096	800
27/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4070.6600	4006.5200	4.0707	4.0065	0
27/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2143.3900	2196.7300	2.1434	2.1967	800
27/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2680.5000	2632.7100	2.6805	2.6327	0
27/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	5009.8100	5088.9800	5.0098	5.0890	0
27/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1089.0900	1067.1300	1.0891	1.0671	0
27/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5211.5300	5291.8300	5.2115	5.2918	0
27/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1029.5600	1008.7300	1.0296	1.0087	800
27/08/2024	2032 On 07-August-25			Bond Future	10.1381	10.1152	94.0404	94.1430	0
27/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8685.7000	8775.0100	8.6857	8.7750	0
27/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	776.6800	763.3700	0.7767	0.7634	0
27/08/2024	2032 On 06-November-25			Bond Future	10.2567	10.2326	91.6997	91.8039	0
27/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3571.7900	3633.2500	3.5718	3.6333	0
27/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2867.9900	2825.2700	2.8680	2.8253	0
27/08/2024	2033 On 07-November-24			Bond Future	127.3279	127.2368	127.3279	127.2368	6,936

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2033 On 06-February-25			Bond Future	130.0187	129.9251	130.0187	129.9251	0
27/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5078.7000	4985.0600	5.0787	4.9851	0
27/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2033 On 08-May-25			Bond Future	131.1151	131.0186	131.1151	131.0186	0
27/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	495.1200	398.5800	0.4951	0.3986	0
27/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2033 On 07-August-25			Bond Future	133.7300	133.6310	133.7300	133.6310	0
27/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5080.0400	4980.9900	5.0800	4.9810	0
27/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2033 On 06-November-25			Bond Future	134.8000	134.6985	134.8000	134.6985	0
27/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1660.0000	1558.5300	1.6600	1.5585	0
27/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2037 On 07-November-24			Bond Future	10.9780	10.9789	85.9183	85.9131	193,308
27/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8692.3100	8689.9000	8.6923	8.6899	0
27/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	67.3300	70.1300	0.0673	0.0701	0
27/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8740.8800	8738.4200	8.7409	8.7384	0
27/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	65.8500	68.6000	0.0659	0.0686	0
27/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8789.4600	8786.9600	8.7895	8.7870	0
27/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	64.4200	67.1300	0.0644	0.0671	0
27/08/2024	2037 On 06-February-25			Bond Future	11.0659	11.0669	83.4523	83.4467	0
27/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9327.2700	9325.9700	9.3273	9.3260	0
27/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	335.6700	340.0100	0.3357	0.3400	0
27/08/2024	2037 On 08-May-25			Bond Future	11.1767	11.1778	85.1135	85.1072	3,975
27/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6991.7700	6992.1200	6.9918	6.9921	0
27/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1230.0400	1236.7100	1.2300	1.2367	0
27/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8215.5300	8215.0700	8.2155	8.2151	15,000
27/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	945.3100	951.1700	0.9453	0.9512	0
27/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11346.4100	11344.0900	11.3464	11.3441	7,500
27/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	485.5300	489.5300	0.4855	0.4895	0
27/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11549.1900	11546.7200	11.5492	11.5467	7,500
27/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	457.7500	461.6000	0.4578	0.4616	0
27/08/2024	2037 On 07-August-25			Bond Future	11.2979	11.2991	82.5279	82.5211	0
27/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1963.7800	1966.2700	1.9638	1.9663	2,341
27/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6252.0300	6261.3800	6.2520	6.2614	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2146.7800	2149.2600	2.1468	2.1493	200
27/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5902.7600	5912.1000	5.9028	5.9121	0
27/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4160.0500	4161.7800	4.1601	4.1618	0
27/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3488.1400	3496.7300	3.4881	3.4967	2,541
27/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6705.4500	6705.7800	6.7055	6.7058	0
27/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2071.4600	2078.6500	2.0715	2.0787	2,541
27/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9910.3100	9908.9000	9.9103	9.9089	0
27/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1154.9100	1160.3600	1.1549	1.1604	0
27/08/2024	2037 On 06-November-25			Bond Future	11.4221	11.4235	84.1236	84.1162	0
27/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4854.4300	4855.1100	4.8544	4.8551	0
27/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3737.5600	3745.6100	3.7376	3.7456	0
27/08/2024	2038 On 07-November-24			Bond Future	139.5965	139.1426	139.5965	139.1426	3,218
27/08/2024	2038 On 06-February-25			Bond Future	140.4334	139.9694	140.4334	139.9694	0
27/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	5203.4000	4739.4000	5.2034	4.7394	0
27/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2038 On 08-May-25			Bond Future	143.2664	142.7921	143.2664	142.7921	0
27/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	3586.4400	3112.0700	3.5864	3.1121	0
27/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2038 On 07-August-25			Bond Future	143.9669	143.4825	143.9669	143.4825	0
27/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	4406.9400	3922.5100	4.4069	3.9225	0
27/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2038 On 06-November-25			Bond Future	146.7927	146.2980	146.7927	146.2980	0
27/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2912.7100	2417.9700	2.9127	2.4180	0
27/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2040 On 07-November-24			Bond Future	11.2301	11.2362	86.4206	86.3823	113,530
27/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5589.9200	5564.3400	5.5899	5.5643	640
27/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	347.5400	360.2900	0.3475	0.3603	0
27/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8154.1700	8121.9600	8.1542	8.1220	0
27/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	122.1700	128.2900	0.1222	0.1283	640
27/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9390.0700	9355.8900	9.3901	9.3559	0
27/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	73.0500	77.2000	0.0731	0.0772	0
27/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9441.3300	9407.0800	9.4413	9.4071	0
27/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	71.5000	75.5800	0.0715	0.0756	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9492.5400	9458.2200	9.4925	9.4582	0
27/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	69.9600	73.9700	0.0700	0.0740	0
27/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10964.8400	10928.9800	10.9648	10.9290	0
27/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	37.5100	39.9800	0.0375	0.0400	640
27/08/2024	2040 On 06-February-25			Bond Future	11.3200	11.3263	83.7145	83.6751	14
27/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1694.2000	1686.3200	1.6942	1.6863	780
27/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3724.5100	3756.0600	3.7245	3.7561	0
27/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4048.2500	4030.6700	4.0483	4.0307	0
27/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1729.8800	1751.7300	1.7299	1.7517	780
27/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6192.5500	6168.5100	6.1926	6.1685	0
27/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	969.9400	985.3300	0.9699	0.9853	780
27/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9690.4100	9659.3700	9.6904	9.6594	0
27/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	401.2900	409.6800	0.4013	0.4097	0
27/08/2024	2040 On 08-May-25			Bond Future	11.4309	11.4375	85.3807	85.3399	3,900
27/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8083.2600	8056.5200	8.0833	8.0565	0
27/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1202.1200	1216.1600	1.2021	1.2162	0
27/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8605.4300	8577.7300	8.6054	8.5777	15,000
27/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1084.0100	1097.0900	1.0840	1.0971	0
27/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11605.7600	11573.6300	11.6058	11.5736	7,500
27/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	608.4700	617.1200	0.6085	0.6171	0
27/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11914.9200	11882.4300	11.9149	11.8824	7,500
27/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	573.9900	582.2800	0.5740	0.5823	0
27/08/2024	2040 On 07-August-25			Bond Future	11.5513	11.5583	82.5496	82.5075	0
27/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10776.9700	10747.0400	10.7770	10.7470	0
27/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1249.6600	1261.8000	1.2497	1.2618	0
27/08/2024	2040 On 06-November-25			Bond Future	11.6740	11.6813	84.1450	84.1017	0
27/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5145.2800	5126.3500	5.1453	5.1264	0
27/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4173.8100	4198.1400	4.1738	4.1981	0
27/08/2024	2044 On 07-November-24			Bond Future	11.3022	11.3133	82.5918	82.5193	80,978
27/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4818.8800	4767.8500	4.8189	4.7679	0
27/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	469.7100	491.2700	0.4697	0.4913	13,875
27/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6093.9800	6036.3400	6.0940	6.0363	0
27/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	279.8100	294.7600	0.2798	0.2948	9,540
27/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7397.9700	7335.4700	7.3980	7.3355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	164.9200	175.0100	0.1649	0.1750	11,405
27/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9480.9700	9413.5100	9.4810	9.4135	0
27/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	69.2900	74.4200	0.0693	0.0744	0
27/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9532.5600	9465.0000	9.5326	9.4650	0
27/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	67.8100	72.8400	0.0678	0.0728	0
27/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9584.0800	9516.4400	9.5841	9.5164	0
27/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	66.3300	71.2800	0.0663	0.0713	0
27/08/2024	2044 On 06-February-25			Bond Future	11.3875	11.3991	79.9311	79.8566	0
27/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5160.6000	5115.1300	5.1606	5.1151	449
27/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1373.8900	1402.9100	1.3739	1.4029	0
27/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7437.1200	7381.9700	7.4371	7.3820	449
27/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	772.0100	791.3500	0.7720	0.7914	0
27/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9895.1400	9832.9500	9.8951	9.8330	0
27/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	423.1500	435.4500	0.4232	0.4355	0
27/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13285.0200	13216.4400	13.2850	13.2164	0
27/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	166.2400	172.1500	0.1662	0.1722	449
27/08/2024	2044 On 08-May-25			Bond Future	11.4920	11.5041	81.5219	81.4454	0
27/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1821.8100	1801.3600	1.8218	1.8014	2,490
27/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5580.8200	5636.9200	5.5808	5.6369	0
27/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	4032.9400	3996.6000	4.0329	3.9966	0
27/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3042.6100	3082.8200	3.0426	3.0828	2,490
27/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	7028.7500	6978.3300	7.0288	6.9783	0
27/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1600.8400	1626.9700	1.6008	1.6270	2,490
27/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8415.2900	8360.1700	8.4153	8.3602	0
27/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1218.1800	1239.6100	1.2182	1.2396	0
27/08/2024	2044 On 07-August-25			Bond Future	11.6050	11.6176	78.7400	78.6616	0
27/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11004.2400	10944.7300	11.0042	10.9447	0
27/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1302.2100	1321.1100	1.3022	1.3211	0
27/08/2024	2044 On 06-November-25			Bond Future	11.7194	11.7326	80.2617	80.1814	0
27/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5294.2700	5254.6700	5.2943	5.2547	0
27/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4321.2900	4362.0500	4.3213	4.3621	0
27/08/2024	2046 On 07-November-24			Bond Future	120.1669	120.1720	120.1669	120.1720	18,098
27/08/2024	2046 On 06-February-25			Bond Future	122.7061	122.7108	122.7061	122.7108	0
27/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8696.0600	8700.7700	8.6961	8.7008	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2046 On 08-May-25			Bond Future	122.9378	122.9417	122.9378	122.9417	0
27/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	967.8000	971.6500	0.9678	0.9717	0
27/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2046 On 07-August-25			Bond Future	125.3882	125.3915	125.3882	125.3915	0
27/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6698.2200	6701.5300	6.6982	6.7015	0
27/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2046 On 06-November-25			Bond Future	125.5639	125.5668	125.5639	125.5668	0
27/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	153.9000	156.7800	0.1539	0.1568	0
27/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2050 On 07-November-24			Bond Future	121.4781	121.4833	121.4781	121.4833	15,391
27/08/2024	2050 On 06-February-25			Bond Future	121.6907	121.6955	121.6907	121.6955	582
27/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6090.7100	6095.5000	6.0907	6.0955	0
27/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2050 On 08-May-25			Bond Future	124.1455	124.1495	124.1455	124.1495	0
27/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2985.4600	2989.4600	2.9855	2.9895	0
27/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2050 On 07-August-25			Bond Future	124.2175	124.2210	124.2175	124.2210	0
27/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4327.4600	4330.9900	4.3275	4.3310	0
27/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	2050 On 06-November-25			Bond Future	126.6550	126.6581	126.6550	126.6581	0
27/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2235.0100	2238.0700	2.2350	2.2381	0
27/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	AL37 On 07-November-24			Index Future	1047.5280	1048.6780	1047.5280	1,048.6780	0
27/08/2024	AL37 On 06-February-25			Index Future	1069.4220	1070.5910	1069.4220	1,070.5910	0
27/08/2024	AL37 On 08-May-25			Index Future	1090.7780	1091.9640	1090.7780	1,091.9640	0
27/08/2024	AL37 On 07-August-25			Index Future	1112.3120	1113.5160	1112.3120	1,113.5160	0
27/08/2024	AL37 On 06-November-25			Index Future	1133.9530	1135.1750	1133.9530	1,135.1750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	AL7T On 07-November-24			Index Future	1247.8230	1248.3880	1247.8230	1,248.3880	0
27/08/2024	AL7T On 06-February-25			Index Future	1273.9030	1274.4740	1273.9030	1,274.4740	0
27/08/2024	AL7T On 08-May-25			Index Future	1299.3430	1299.9170	1299.3430	1,299.9170	0
27/08/2024	AL7T On 07-August-25			Index Future	1324.9940	1325.5730	1324.9940	1,325.5730	0
27/08/2024	AL7T On 06-November-25			Index Future	1350.7720	1351.3580	1350.7720	1,351.3580	0
27/08/2024	ALBI On 07-November-24			Index Future	1077.5610	1077.8150	1077.5610	1,077.8150	121
27/08/2024	ALBI On 06-February-25			Index Future	1100.0820	1100.3370	1100.0820	1,100.3370	0
27/08/2024	ALBI On 08-May-25			Index Future	1122.0500	1122.3040	1122.0500	1,122.3040	0
27/08/2024	ALBI On 07-August-25			Index Future	1144.2020	1144.4550	1144.2020	1,144.4550	0
27/08/2024	ALBI On 06-November-25			Index Future	1166.4630	1166.7160	1166.4630	1,166.7160	0
27/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C213 On 28-February-31			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
27/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	ES33 On 07-November-24			Bond Future	11.3312	11.3272	80.1305	80.1494	0
27/08/2024	ES33 On 06-February-25			Bond Future	11.4519	11.4478	81.8236	81.8425	0
27/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8092.0500	8110.9100	8.0921	8.1109	0
27/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES33 On 08-May-25			Bond Future	11.5917	11.5875	79.6733	79.6921	0
27/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4901.3500	4920.0800	4.9014	4.9201	0
27/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES33 On 07-August-25			Bond Future	11.7429	11.7386	81.2592	81.2778	0
27/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7454.5600	7473.2100	7.4546	7.4732	0
27/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES33 On 06-November-25			Bond Future	11.9151	11.9107	79.0531	79.0718	0
27/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	402.9100	421.5700	0.4029	0.4216	0
27/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES42 On 07-November-24			Bond Future	11.7051	11.7165	76.7891	76.7213	0
27/08/2024	ES42 On 06-February-25			Bond Future	11.8053	11.8171	78.4108	78.3412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10017.2700	9947.7500	10.0173	9.9478	0
27/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES42 On 08-May-25			Bond Future	11.9239	11.9363	75.7243	75.6528	0
27/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7093.3900	7021.9400	7.0934	7.0219	0
27/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES42 On 07-August-25			Bond Future	12.0474	12.0603	77.2290	77.1557	0
27/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8956.8400	8883.5400	8.9568	8.8835	0
27/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	ES42 On 06-November-25			Bond Future	12.1830	12.1965	74.4748	74.3997	0
27/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1140.8600	1065.7700	1.1409	1.0658	0
27/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 07-November-24			GOVI	1061.1720	1061.4580	1061.1720	1,061.4580	688
27/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1123920.0000	1126780.0000	112.3920	112.6780	0
27/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1123820.0000	1126680.0000	112.3820	112.6680	0
27/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1123720.0000	1126580.0000	112.3720	112.6580	0
27/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 06-February-25			GOVI	1083.3500	1083.6380	1083.3500	1,083.6380	0
27/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1113500.0000	1116380.0000	111.3500	111.6380	0
27/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 08-May-25			GOVI	1104.9850	1105.2710	1104.9850	1,105.2710	0
27/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	829850.0000	832710.0000	82.9850	83.2710	0
27/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 07-August-25			GOVI	1126.7990	1127.0860	1126.7990	1,127.0860	0
27/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1157990.0000	1160860.0000	115.7990	116.0860	0
27/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GOVI On 06-November-25			GOVI	1148.7210	1149.0090	1148.7210	1,149.0090	0
27/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	367210.0000	370090.0000	36.7210	37.0090	0
27/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/08/2024	IGOV On 07-November-24			Index Future	370.8740	370.3570	370.8740	370.3570	594
27/08/2024	IGOV On 06-February-25			Index Future	378.7150	378.1850	378.7150	378.1850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	IGOV On 08-May-25			Index Future	386.3650	385.8230	386.3650	385.8230	0
27/08/2024	IGOV On 07-August-25			Index Future	394.0790	393.5230	394.0790	393.5230	0
27/08/2024	IGOV On 06-November-25			Index Future	401.8300	401.2620	401.8300	401.2620	0
27/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
27/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
27/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
27/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
27/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
27/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
27/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/08/2024	R035 On 07-November-24			Bond Future	10.5765	10.5773	91.2405	91.2361	142,413
27/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3514.6600	3520.1800	3.5147	3.5202	0
27/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	579.4700	589.3500	0.5795	0.5894	11,000
27/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8591.3500	8589.3400	8.5914	8.5893	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	54.4200	56.7700	0.0544	0.0568	0
27/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8640.0500	8637.9900	8.6401	8.6380	0
27/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	53.1600	55.4600	0.0532	0.0555	0
27/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8688.7300	8686.6400	8.6887	8.6866	0
27/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	51.9200	54.1900	0.0519	0.0542	0
27/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8737.3900	8735.2600	8.7374	8.7353	1,000
27/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	50.7100	52.9400	0.0507	0.0529	0
27/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13605.5300	13601.3900	13.6055	13.6014	0
27/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	2.6600	2.8800	0.0027	0.0029	1,000
27/08/2024	R035 On 06-February-25			Bond Future	10.6631	10.6640	93.1466	93.1417	0
27/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9428.8300	9427.9300	9.4288	9.4279	0
27/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	303.3100	307.3000	0.3033	0.3073	0
27/08/2024	R035 On 08-May-25			Bond Future	10.7635	10.7645	90.4922	90.4866	0
27/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2067.1700	2070.3400	2.0672	2.0703	150
27/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3872.2500	3880.9800	3.8723	3.8810	0
27/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3507.5200	3510.1300	3.5075	3.5101	0
27/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2488.7300	2496.9000	2.4887	2.4969	150
27/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5299.0800	5300.5900	5.2991	5.3006	400
27/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1574.2500	1581.3200	1.5743	1.5813	0
27/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6224.7300	6225.6300	6.2247	6.2256	0
27/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1265.6500	1272.1100	1.2657	1.2721	150
27/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6541.4900	6542.1800	6.5415	6.5422	0
27/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1176.4200	1182.6700	1.1764	1.1827	0
27/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10351.8200	10350.2400	10.3518	10.3502	0
27/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	505.6100	509.5900	0.5056	0.5096	400
27/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	13060.4400	13057.3700	13.0604	13.0574	0
27/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	246.0300	248.5200	0.2460	0.2485	400
27/08/2024	R035 On 07-August-25			Bond Future	10.8735	10.8747	92.2737	92.2677	0
27/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9945.0300	9943.9400	9.9450	9.9439	0
27/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1043.0300	1048.0200	1.0430	1.0480	0
27/08/2024	R035 On 06-November-25			Bond Future	11.0001	11.0014	89.5533	89.5467	0
27/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4547.5500	4548.3800	4.5476	4.5484	0
27/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3505.2000	3512.6500	3.5052	3.5127	0
27/08/2024	R053 On 07-November-24			Bond Future	11.2461	11.2470	104.5627	104.5552	3,638

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12180.7600	12177.9500	12.1808	12.1780	0
27/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	120.3300	125.0400	0.1203	0.1250	0
27/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12247.9700	12245.0900	12.2480	12.2451	0
27/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	117.8900	122.5300	0.1179	0.1225	0
27/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12315.0900	12312.1400	12.3151	12.3121	0
27/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	115.4500	120.0200	0.1155	0.1200	0
27/08/2024	R053 On 06-February-25			Bond Future	11.3287	11.3296	106.7464	106.7382	0
27/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13001.3900	13000.6800	13.0014	13.0007	0
27/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	635.2900	642.7700	0.6353	0.6428	0
27/08/2024	R053 On 08-May-25			Bond Future	11.4254	11.4264	103.0053	102.9962	0
27/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11063.7200	11063.8900	11.0637	11.0639	0
27/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1625.6600	1634.9100	1.6257	1.6349	0
27/08/2024	R053 On 07-August-25			Bond Future	11.5276	11.5288	105.0308	105.0210	0
27/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13876.1000	13874.1600	13.8761	13.8742	0
27/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1679.4300	1687.2500	1.6794	1.6873	0
27/08/2024	R053 On 06-November-25			Bond Future	11.6389	11.6402	101.1981	101.1876	0
27/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6537.4500	6538.5100	6.5375	6.5385	0
27/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5553.6200	5565.1700	5.5536	5.5652	0
27/08/2024	R186 On 07-November-24			Bond Future	8.0657	8.0263	108.7446	108.8219	142,414
27/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2098.2500	2172.0800	2.0983	2.1721	0
27/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	37.6700	34.1300	0.0377	0.0341	0
27/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2116.4300	2190.3500	2.1164	2.1904	0
27/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	36.7400	33.2900	0.0367	0.0333	0
27/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2134.6300	2208.6300	2.1346	2.2086	0
27/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	35.8400	32.4700	0.0358	0.0325	0
27/08/2024	R186 On 06-February-25			Bond Future	8.0073	7.9622	105.7028	105.7813	0
27/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1947.9800	2014.5900	1.9480	2.0146	0
27/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	184.3200	172.4000	0.1843	0.1724	0
27/08/2024	R186 On 08-May-25			Bond Future	8.0004	7.9482	107.8084	107.8878	0
27/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1177.6500	1230.9900	1.1777	1.2310	0
27/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	467.3100	441.2700	0.4673	0.4413	0
27/08/2024	R186 On 07-August-25			Bond Future	8.0067	7.9446	104.6197	104.7002	0
27/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1762.0800	1827.6900	1.7621	1.8277	1,983
27/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	209.5500	194.7400	0.2096	0.1947	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2247.3400	2318.7400	2.2473	2.3187	0
27/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	114.7400	105.7200	0.1147	0.1057	0
27/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2894.1700	2970.2200	2.8942	2.9702	0
27/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	49.2200	44.8500	0.0492	0.0449	1,983
27/08/2024	R186 On 06-November-25			Bond Future	8.0417	7.9651	106.6447	106.7262	0
27/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	694.9500	739.3800	0.6950	0.7394	0
27/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	601.1700	564.0900	0.6012	0.5641	0
27/08/2024	R202 On 07-November-24			Bond Future	270.9455	270.3346	270.9455	270.3346	1,076
27/08/2024	R202 On 06-February-25			Bond Future	271.4639	270.8388	271.4639	270.8388	0
27/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4673.8800	4048.8000	4.6739	4.0488	0
27/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R202 On 08-May-25			Bond Future	276.9410	276.3016	276.9410	276.3016	0
27/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4630.9800	3991.5600	4.6310	3.9916	0
27/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R202 On 07-August-25			Bond Future	277.1490	276.4948	277.1490	276.4948	0
27/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5549.0200	4894.8200	5.5490	4.8948	0
27/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R202 On 06-November-25			Bond Future	282.5888	281.9207	282.5888	281.9207	0
27/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6948.8100	6280.6700	6.9488	6.2807	0
27/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R209 On 07-November-24			Bond Future	10.7217	10.7173	71.7208	71.7433	17,072
27/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7209.6700	7233.6900	7.2097	7.2337	0
27/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	65.4800	67.0700	0.0655	0.0671	0
27/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7252.8100	7276.8100	7.2528	7.2768	0
27/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	63.9900	65.5600	0.0640	0.0656	0
27/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7295.9300	7319.9100	7.2959	7.3199	0
27/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	62.5300	64.0800	0.0625	0.0641	0
27/08/2024	R209 On 06-February-25			Bond Future	10.8000	10.7956	73.2188	73.2413	0
27/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	8029.3400	8053.1500	8.0293	8.0532	0
27/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	318.4900	319.7500	0.3185	0.3198	0
27/08/2024	R209 On 08-May-25			Bond Future	10.8952	10.8907	71.5233	71.5458	0
27/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5843.5300	5865.2300	5.8435	5.8652	0
27/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1100.0200	1099.1900	1.1000	1.0992	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	R209 On 07-August-25			Bond Future	10.9975	10.9929	72.9309	72.9535	0
27/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8672.8400	8694.9900	8.6728	8.6950	0
27/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1020.2400	1019.8100	1.0202	1.0198	0
27/08/2024	R209 On 06-November-25			Bond Future	11.1108	11.1061	71.1905	71.2131	0
27/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4061.2300	4078.1000	4.0612	4.0781	0
27/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3300.0100	3294.1900	3.3000	3.2942	0
27/08/2024	R210 On 07-November-24			Bond Future	242.8502	242.5368	242.8502	242.5368	1,557
27/08/2024	R210 On 06-February-25			Bond Future	247.9819	247.6606	247.9819	247.6606	0
27/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8371.8500	8050.6400	8.3719	8.0506	0
27/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R210 On 08-May-25			Bond Future	249.5843	249.2546	249.5843	249.2546	0
27/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1554.2800	1224.5700	1.5543	1.2246	0
27/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R210 On 07-August-25			Bond Future	254.5605	254.2230	254.5605	254.2230	0
27/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6120.4700	5782.9500	6.1205	5.7830	0
27/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R210 On 06-November-25			Bond Future	256.0946	255.7495	256.0946	255.7495	0
27/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3954.5700	3609.4800	3.9546	3.6095	0
27/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2024	R213 On 07-November-24			Bond Future	9.5602	9.5347	89.4838	89.5939	76,824
27/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6791.1300	6899.9500	6.7911	6.9000	0
27/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	34.5600	33.3000	0.0346	0.0333	0
27/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6829.3100	6938.1700	6.8293	6.9382	0
27/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	33.7800	32.5600	0.0338	0.0326	0
27/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6867.4700	6976.3700	6.8675	6.9764	0
27/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	33.0100	31.8300	0.0330	0.0318	0
27/08/2024	R213 On 06-February-25			Bond Future	9.6216	9.5947	91.3533	91.4652	0
27/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	7032.5000	7138.3300	7.0325	7.1383	0
27/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	175.8600	169.7100	0.1759	0.1697	0
27/08/2024	R213 On 08-May-25			Bond Future	9.7018	9.6736	89.6165	89.7302	0
27/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4206.0900	4292.9300	4.2061	4.2929	0
27/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	979.3400	952.5500	0.9793	0.9526	0
27/08/2024	R213 On 07-August-25			Bond Future	9.7937	9.7641	91.3817	91.4971	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7522.5400	7622.9600	7.5225	7.6230	0
27/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	607.9300	592.9000	0.6079	0.5929	0
27/08/2024	R213 On 06-November-25			Bond Future	9.9086	9.8774	89.5978	89.7151	0
27/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2967.8600	3035.4200	2.9679	3.0354	0
27/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2439.7100	2389.9500	2.4397	2.3900	0
27/08/2024	R214 On 07-November-24			Bond Future	11.0690	11.0800	67.1430	67.0826	21,063
27/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7722.9100	7667.0100	7.7229	7.6670	0
27/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	61.9900	66.5100	0.0620	0.0665	0
27/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7766.9900	7711.0100	7.7670	7.7110	0
27/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	60.6000	65.0400	0.0606	0.0650	0
27/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7811.0600	7755.0000	7.8111	7.7550	0
27/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	59.2400	63.6000	0.0592	0.0636	0
27/08/2024	R214 On 06-February-25			Bond Future	11.1498	11.1612	68.5458	68.4838	0
27/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4288.9600	4251.2100	4.2890	4.2512	554
27/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1150.7000	1174.9600	1.1507	1.1750	0
27/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6220.9500	6174.9800	6.2210	6.1750	554
27/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	638.1400	654.1800	0.6381	0.6542	0
27/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8074.3400	8022.9600	8.0743	8.0230	0
27/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	369.1500	379.7800	0.3692	0.3798	0
27/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11721.8700	11663.8300	11.7219	11.6638	0
27/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	105.3600	109.3300	0.1054	0.1093	554
27/08/2024	R214 On 08-May-25			Bond Future	11.2401	11.2520	66.6082	66.5445	0
27/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6782.7500	6736.8500	6.7828	6.7369	0
27/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	988.9100	1006.6700	0.9889	1.0067	0
27/08/2024	R214 On 07-August-25			Bond Future	11.3369	11.3493	67.9196	67.8543	0
27/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8956.3800	8907.3700	8.9564	8.9074	0
27/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1123.8500	1140.0800	1.1239	1.1401	0
27/08/2024	R214 On 06-November-25			Bond Future	11.4452	11.4580	65.9337	65.8670	0
27/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4518.5600	4485.1400	4.5186	4.4851	0
27/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3517.1800	3550.5200	3.5172	3.5505	0
27/08/2024	R248 On 07-November-24			Bond Future	11.2162	11.2221	81.4777	81.4376	251,164
27/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9604.1700	9568.7000	9.6042	9.5687	0
27/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	83.8800	88.5400	0.0839	0.0885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9656.8300	9621.2800	9.6568	9.6213	0
27/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	82.1100	86.6900	0.0821	0.0867	0
27/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9709.4700	9673.8500	9.7095	9.6739	0
27/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	80.4000	84.9100	0.0804	0.0849	0
27/08/2024	R248 On 06-February-25			Bond Future	11.2999	11.3060	83.1799	83.1386	10,000
27/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9109.1500	9078.3400	9.1092	9.0783	0
27/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	545.5900	556.1700	0.5456	0.5562	0
27/08/2024	R248 On 08-May-25			Bond Future	11.3925	11.3990	80.3901	80.3474	0
27/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8573.6900	8545.4300	8.5737	8.5454	0
27/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1240.1400	1254.6000	1.2401	1.2546	0
27/08/2024	R248 On 07-August-25			Bond Future	11.4919	11.4987	81.9724	81.9285	0
27/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11234.2200	11202.8600	11.2342	11.2029	0
27/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1295.8000	1308.3800	1.2958	1.3084	0
27/08/2024	R248 On 06-November-25			Bond Future	11.6022	11.6092	79.1153	79.0701	0
27/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5236.6300	5216.8900	5.2366	5.2169	0
27/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4363.5800	4388.9800	4.3636	4.3890	0
27/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0