



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
30/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	2025 On 07-November-24			Bond Future	185.4203	185.4696	185.4203	185.4696	9,240
30/08/2024	2029 On 07-November-24			Bond Future	134.3255	134.4401	134.3255	134.4401	10,202
30/08/2024	2029 On 06-February-25			Bond Future	137.1427	137.2834	137.1427	137.2834	0
30/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4742.6900	4883.4200	4.7427	4.8834	0
30/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2029 On 08-May-25			Bond Future	138.4838	138.6294	138.4838	138.6294	0
30/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	633.7500	779.4400	0.6338	0.7794	0
30/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2029 On 07-August-25			Bond Future	141.2099	141.3967	141.2099	141.3967	0
30/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3799.9300	3986.6600	3.7999	3.9867	0
30/08/2024	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
30/08/2024	2029 On 06-November-25			Bond Future	142.5007	142.7217	142.5007	142.7217	0
30/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2710.7300	2931.7100	2.7107	2.9317	0
30/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2030 On 07-November-24			Bond Future	9.2104	9.1294	97.3121	97.6325	179,540
30/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3935.4300	4254.9800	3.9354	4.2550	600
30/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	88.8200	87.9700	0.0888	0.0880	0
30/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5720.7200	6042.5500	5.7207	6.0426	600
30/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	22.1700	23.6000	0.0222	0.0236	0
30/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5828.5500	6150.3700	5.8286	6.1504	0
30/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	20.3700	21.7900	0.0204	0.0218	0
30/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5864.4800	6186.2900	5.8645	6.1863	0
30/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	19.7900	21.2000	0.0198	0.0212	0
30/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5900.3900	6222.2000	5.9004	6.2222	0
30/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	19.2200	20.6300	0.0192	0.0206	0
30/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9956.8300	10277.3300	9.9568	10.2773	0
30/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.2500	0.3500	0.0003	0.0004	600
30/08/2024	2030 On 06-February-25			Bond Future	9.2571	9.1666	95.3194	95.6636	0
30/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	581.2900	725.0000	0.5813	0.7250	800
30/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2801.7800	2601.2900	2.8018	2.6013	0
30/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1300.9500	1521.1700	1.3010	1.5212	800
30/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1594.0400	1470.0600	1.5940	1.4701	0
30/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2446.6900	2729.6500	2.4467	2.7297	0
30/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	822.0300	760.7900	0.8220	0.7608	800
30/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5413.4000	5748.0400	5.4134	5.7480	0
30/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	200.0300	190.4700	0.2000	0.1905	0
30/08/2024	2030 On 08-May-25			Bond Future	9.3378	9.2410	97.2192	97.5713	0
30/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	782.5700	938.4500	0.7826	0.9385	800
30/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3209.1600	3012.9200	3.2092	3.0129	0
30/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1506.3700	1725.1400	1.5064	1.7251	800
30/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2081.5400	1948.1900	2.0815	1.9482	0
30/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3142.9600	3435.4800	3.1430	3.4355	0
30/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1021.3600	961.7600	1.0214	0.9618	0
30/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3296.6500	3593.1900	3.2967	3.5932	0
30/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	963.3800	907.8000	0.9634	0.9078	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4154.8100	4469.2600	4.1548	4.4693	1,640
30/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	702.6200	664.9500	0.7026	0.6650	0
30/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5239.5400	5569.6900	5.2395	5.5697	2,280
30/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	480.1700	458.2000	0.4802	0.4582	0
30/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8754.4200	9104.5800	8.7544	9.1046	0
30/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	112.5000	110.5400	0.1125	0.1105	1,640
30/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10042.2100	10394.1400	10.0422	10.3941	0
30/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	57.1400	56.9500	0.0571	0.0570	2,280
30/08/2024	2030 On 07-August-25			Bond Future	9.4415	9.3303	95.0983	95.4843	0
30/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4473.7400	4741.8100	4.4737	4.7418	1,054
30/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	959.6800	841.7500	0.9597	0.8418	0
30/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6159.0100	6467.3400	6.1590	6.4673	0
30/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	591.2400	513.5700	0.5912	0.5136	0
30/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8942.6500	9314.8000	8.9427	9.3148	0
30/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	200.0500	186.2000	0.2001	0.1862	1,054
30/08/2024	2030 On 06-November-25			Bond Future	9.5543	9.4290	96.9201	97.3342	0
30/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2202.1000	2442.2500	2.2021	2.4423	0
30/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2249.1000	2075.1800	2.2491	2.0752	0
30/08/2024	2032 On 07-November-24			Bond Future	9.9633	9.8892	92.1495	92.5100	101,112
30/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	763.1500	990.1700	0.7632	0.9902	50
30/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1804.8500	1671.3800	1.8049	1.6714	0
30/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1001.6700	1253.1500	1.0017	1.2532	0
30/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1504.3300	1395.3200	1.5043	1.3953	0
30/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1097.4600	1356.9400	1.0975	1.3569	100
30/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1405.1000	1304.0900	1.4051	1.3041	0
30/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3393.6800	3732.2000	3.3937	3.7322	0
30/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	372.5500	350.5800	0.3726	0.3506	200
30/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5475.8500	5830.2500	5.4759	5.8303	600
30/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	126.5600	120.4700	0.1266	0.1205	0
30/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7002.9300	7360.9200	7.0029	7.3609	0
30/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	57.5900	55.0900	0.0576	0.0551	0
30/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7045.4700	7403.5200	7.0455	7.4035	0
30/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	56.3400	53.9000	0.0563	0.0539	0
30/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7088.0200	7446.1300	7.0880	7.4461	0

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30/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	55.1400	52.7600	0.0551	0.0528	0
30/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7598.0700	7956.7400	7.5981	7.9567	600
30/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	42.3700	40.5500	0.0424	0.0406	0
30/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7725.4100	8084.2000	7.7254	8.0842	1,615
30/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	39.6600	37.9600	0.0397	0.0380	0
30/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13118.8400	13479.3600	13.1188	13.4794	0
30/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.3800	0.4100	0.0004	0.0004	600
30/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14724.1400	15084.6400	14.7241	15.0846	0
30/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	1,615
30/08/2024	2032 On 06-February-25			Bond Future	10.0389	9.9577	94.0596	94.4438	0
30/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	685.0100	865.9400	0.6850	0.8659	800
30/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3665.7900	3462.4700	3.6658	3.4625	0
30/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1594.7000	1844.3400	1.5947	1.8443	800
30/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2157.7900	2023.1800	2.1578	2.0232	0
30/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3582.2900	3906.5600	3.5823	3.9066	0
30/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	937.0700	877.0900	0.9371	0.8771	800
30/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7726.8000	8100.9800	7.7268	8.1010	0
30/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	215.0500	204.9800	0.2151	0.2050	0
30/08/2024	2032 On 08-May-25			Bond Future	10.1348	10.0493	91.7712	92.1643	0
30/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	953.8000	1144.8800	0.9538	1.1449	800
30/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4306.1600	4104.1700	4.3062	4.1042	0
30/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1839.9400	2104.8600	1.8399	2.1049	800
30/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2831.3500	2703.2000	2.8314	2.7032	0
30/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4599.4300	4956.1100	4.5994	4.9561	0
30/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1133.0100	1096.6200	1.1330	1.0966	0
30/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4797.2800	5157.2500	4.7973	5.1573	0
30/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1069.6100	1036.5100	1.0696	1.0365	800
30/08/2024	2032 On 07-August-25			Bond Future	10.2473	10.1517	93.5534	93.9798	0
30/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8240.6700	8628.6800	8.2407	8.6287	0
30/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	818.6700	780.2500	0.8187	0.7803	0
30/08/2024	2032 On 06-November-25			Bond Future	10.3759	10.2706	91.1851	91.6397	0
30/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3267.2600	3531.3800	3.2673	3.5314	0
30/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3078.0700	2887.6200	3.0781	2.8876	0
30/08/2024	2033 On 07-November-24			Bond Future	127.6619	127.5895	127.6619	127.5895	6,936

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30/08/2024	2033 On 06-February-25			Bond Future	130.3395	130.2880	130.3395	130.2880	0
30/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5399.4900	5348.0000	5.3995	5.3480	0
30/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2033 On 08-May-25			Bond Future	131.4437	131.3931	131.4437	131.3931	0
30/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	823.6900	773.1100	0.8237	0.7731	0
30/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2033 On 07-August-25			Bond Future	134.0316	134.0162	134.0316	134.0162	0
30/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5381.5800	5366.1800	5.3816	5.3662	0
30/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2033 On 06-November-25			Bond Future	135.0806	135.0937	135.0806	135.0937	0
30/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1940.6300	1953.7400	1.9406	1.9537	0
30/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2037 On 07-November-24			Bond Future	11.0423	10.9385	85.5437	86.1499	195,170
30/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8303.9500	8911.9100	8.3040	8.9119	0
30/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	53.5800	55.3000	0.0536	0.0553	0
30/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8352.7100	8960.7100	8.3527	8.9607	0
30/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	52.2900	54.0500	0.0523	0.0541	0
30/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8401.4800	9009.5100	8.4015	9.0095	0
30/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	51.0500	52.8400	0.0511	0.0528	0
30/08/2024	2037 On 06-February-25			Bond Future	11.1349	11.0246	83.0564	83.6903	0
30/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8935.4700	9536.4600	8.9355	9.5365	0
30/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	339.7500	306.8500	0.3398	0.3069	0
30/08/2024	2037 On 08-May-25			Bond Future	11.2482	11.1334	84.7110	85.3585	3,975
30/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6587.9000	7171.0300	6.5879	7.1710	0
30/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1228.6500	1164.3100	1.2287	1.1643	0
30/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7804.5500	8407.1700	7.8046	8.4072	15,000
30/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	936.8100	891.9600	0.9368	0.8920	0
30/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10929.7900	11560.5100	10.9298	11.5605	7,500
30/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	471.3900	454.6400	0.4714	0.4546	0
30/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11132.5400	11764.6800	11.1325	11.7647	7,500
30/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	443.5800	428.2500	0.4436	0.4283	0
30/08/2024	2037 On 07-August-25			Bond Future	11.3763	11.2525	82.0958	82.7794	0
30/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1770.8400	2041.4800	1.7708	2.0415	2,341
30/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6491.2800	6078.2400	6.4913	6.0782	0

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30/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	1943.3100	2229.6700	1.9433	2.2297	200
30/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	6131.4800	5734.1600	6.1315	5.7342	0
30/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	3904.1300	4288.9100	3.9041	4.2889	0
30/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3664.4100	3365.5100	3.6644	3.3655	2,541
30/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6393.5100	6872.6600	6.3935	6.8727	0
30/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2191.7100	1987.1800	2.1917	1.9872	2,541
30/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9548.0500	10108.6400	9.5481	10.1086	0
30/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1224.8400	1101.7500	1.2248	1.1018	0
30/08/2024	2037 On 06-November-25			Bond Future	11.5067	11.3747	83.6666	84.3815	0
30/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4553.9500	4992.1100	4.5540	4.9921	0
30/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3894.0200	3617.3100	3.8940	3.6173	0
30/08/2024	2038 On 07-November-24			Bond Future	140.5380	140.2564	140.5380	140.2564	3,218
30/08/2024	2038 On 06-February-25			Bond Future	141.3723	141.1097	141.3723	141.1097	0
30/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	6142.3200	5879.7100	6.1423	5.8797	0
30/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2038 On 08-May-25			Bond Future	144.2261	143.9601	144.2261	143.9601	0
30/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	4546.0500	4280.0500	4.5461	4.2801	0
30/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2038 On 07-August-25			Bond Future	144.9081	144.6768	144.9081	144.6768	0
30/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	5348.1100	5116.7600	5.3481	5.1168	0
30/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2038 On 06-November-25			Bond Future	147.7236	147.5190	147.7236	147.5190	0
30/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	3843.6200	3639.0000	3.8436	3.6390	0
30/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2040 On 07-November-24			Bond Future	11.2735	11.1700	86.1470	86.8023	113,530
30/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5272.2800	5909.7100	5.2723	5.9097	640
30/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	303.4900	285.6300	0.3035	0.2856	0
30/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7854.6800	8509.9600	7.8547	8.5100	0
30/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	96.2700	96.2600	0.0963	0.0963	640
30/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9097.9900	9755.1500	9.0980	9.7552	0
30/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	54.5600	56.4300	0.0546	0.0564	0
30/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9149.5300	9806.7200	9.1495	9.8067	0
30/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	53.2900	55.1900	0.0533	0.0552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9201.0200	9858.2300	9.2010	9.8582	0
30/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	52.0300	53.9500	0.0520	0.0540	0
30/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10679.8600	11337.3100	10.6799	11.3373	0
30/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	26.1200	28.2800	0.0261	0.0283	640
30/08/2024	2040 On 06-February-25			Bond Future	11.3671	11.2574	83.4216	84.1057	14
30/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1499.2500	1836.5700	1.4993	1.8366	780
30/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3822.4100	3475.6500	3.8224	3.4757	0
30/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3788.0600	4290.2000	3.7881	4.2902	0
30/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1762.5400	1580.6000	1.7625	1.5806	780
30/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5906.8100	6488.0500	5.9068	6.4881	0
30/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	977.0500	874.2100	0.9771	0.8742	780
30/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	9390.1000	10035.5000	9.3901	10.0355	0
30/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	393.8300	355.1500	0.3938	0.3552	0
30/08/2024	2040 On 08-May-25			Bond Future	11.4795	11.3656	85.0833	85.7820	3,900
30/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7822.7200	8392.0700	7.8227	8.3921	0
30/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1238.9100	1109.6500	1.2389	1.1097	0
30/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8340.6400	8921.7700	8.3406	8.9218	15,000
30/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1116.5500	999.0700	1.1166	0.9991	0
30/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11291.2700	11954.9100	11.2913	11.9549	7,500
30/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	591.3100	556.3400	0.5913	0.5563	0
30/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11588.4400	12266.6400	11.5884	12.2666	7,500
30/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	544.8400	524.4300	0.5448	0.5244	0
30/08/2024	2040 On 07-August-25			Bond Future	11.6056	11.4832	82.2244	82.9604	0
30/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10502.1200	11107.0200	10.5021	11.1070	0
30/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1299.9400	1168.8800	1.2999	1.1689	0
30/08/2024	2040 On 06-November-25			Bond Future	11.7331	11.6031	83.7972	84.5654	0
30/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5000.3400	5373.4000	5.0003	5.3734	0
30/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4376.6300	3981.5400	4.3766	3.9815	0
30/08/2024	2044 On 07-November-24			Bond Future	11.3507	11.2372	82.2766	83.0176	80,978
30/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4505.6800	5159.2600	4.5057	5.1593	0
30/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	471.7700	384.3500	0.4718	0.3844	13,875
30/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5773.7000	6463.6600	5.7737	6.4637	0
30/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	274.7900	223.7500	0.2748	0.2238	9,540
30/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7074.7700	7787.7600	7.0748	7.7878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	156.9800	128.9700	0.1570	0.1290	11,405
30/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9159.4700	9889.7400	9.1595	9.8897	0
30/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	63.0500	52.3200	0.0631	0.0523	0
30/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9211.1100	9941.6500	9.2111	9.9417	0
30/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	61.6200	51.1600	0.0616	0.0512	0
30/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9262.7200	9993.4900	9.2627	9.9935	0
30/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	60.2300	50.0000	0.0602	0.0500	0
30/08/2024	2044 On 06-February-25			Bond Future	11.4398	11.3200	79.5963	80.3672	0
30/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4861.5400	5462.1200	4.8615	5.4621	449
30/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1409.6600	1239.3300	1.4097	1.2393	0
30/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7112.1300	7788.2900	7.1121	7.7883	449
30/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	781.8500	687.1000	0.7819	0.6871	0
30/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9559.8300	10279.9700	9.5598	10.2800	0
30/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	422.6700	371.9000	0.4227	0.3719	0
30/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12926.8900	13698.0200	12.9269	13.6980	0
30/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	142.9400	143.1600	0.1429	0.1432	449
30/08/2024	2044 On 08-May-25			Bond Future	11.5459	11.4217	81.1817	81.9688	0
30/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1593.8800	1968.9700	1.5939	1.9690	2,490
30/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5693.1000	5281.1200	5.6931	5.2811	0
30/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3720.9700	4276.6500	3.7210	4.2767	0
30/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3070.8500	2839.4600	3.0709	2.8395	2,490
30/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6677.6000	7350.9000	6.6776	7.3509	0
30/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1589.9000	1476.1300	1.5899	1.4761	2,490
30/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8057.5000	8762.2500	8.0575	8.7623	0
30/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1200.6000	1118.2800	1.2006	1.1183	0
30/08/2024	2044 On 07-August-25			Bond Future	11.6643	11.5318	78.3722	79.1974	0
30/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10705.1800	11372.3300	10.7052	11.3723	0
30/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1370.9300	1212.9200	1.3709	1.2129	0
30/08/2024	2044 On 06-November-25			Bond Future	11.7835	11.6434	79.8713	80.7294	0
30/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5045.3700	5549.7600	5.0454	5.5498	0
30/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4462.8600	4109.0900	4.4629	4.1091	0
30/08/2024	2046 On 07-November-24			Bond Future	121.0353	120.6901	121.0353	120.6901	18,098
30/08/2024	2046 On 06-February-25			Bond Future	123.5738	123.2424	123.5738	123.2424	0
30/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	9563.7700	9232.3600	9.5638	9.2324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2046 On 08-May-25			Bond Future	123.8243	123.4882	123.8243	123.4882	0
30/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	1854.2500	1518.1800	1.8543	1.5182	0
30/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2046 On 07-August-25			Bond Future	126.2606	125.9520	126.2606	125.9520	0
30/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	7570.5700	7262.0100	7.5706	7.2620	0
30/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2046 On 06-November-25			Bond Future	126.4277	126.1404	126.4277	126.1404	0
30/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	1017.6800	730.4000	1.0177	0.7304	0
30/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2050 On 07-November-24			Bond Future	122.8736	122.4816	122.8736	122.4816	15,391
30/08/2024	2050 On 06-February-25			Bond Future	123.0963	122.7175	123.0963	122.7175	582
30/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	7496.2900	7117.5400	7.4963	7.1175	0
30/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2050 On 08-May-25			Bond Future	125.5810	125.1963	125.5810	125.1963	0
30/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	4420.9600	4036.3200	4.4210	4.0363	0
30/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2050 On 07-August-25			Bond Future	125.6490	125.2914	125.6490	125.2914	0
30/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	5758.9900	5401.4000	5.7590	5.4014	0
30/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	2050 On 06-November-25			Bond Future	128.0898	127.7524	128.0898	127.7524	0
30/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	3669.8100	3332.4400	3.6698	3.3324	0
30/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	AL37 On 07-November-24			Index Future	1043.2640	1046.7800	1043.2640	1,046.7800	0
30/08/2024	AL37 On 06-February-25			Index Future	1064.8940	1068.6670	1064.8940	1,068.6670	0
30/08/2024	AL37 On 08-May-25			Index Future	1086.1560	1090.0220	1086.1560	1,090.0220	0
30/08/2024	AL37 On 07-August-25			Index Future	1107.3100	1111.5510	1107.3100	1,111.5510	0
30/08/2024	AL37 On 06-November-25			Index Future	1128.6250	1133.1860	1128.6250	1,133.1860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	AL7T On 07-November-24			Index Future	1241.9740	1248.4340	1241.9740	1,248.4340	0
30/08/2024	AL7T On 06-February-25			Index Future	1267.7230	1274.5370	1267.7230	1,274.5370	0
30/08/2024	AL7T On 08-May-25			Index Future	1293.0360	1300.0060	1293.0360	1,300.0060	0
30/08/2024	AL7T On 07-August-25			Index Future	1318.2190	1325.6820	1318.2190	1,325.6820	0
30/08/2024	AL7T On 06-November-25			Index Future	1343.5930	1351.4850	1343.5930	1,351.4850	0
30/08/2024	ALBI On 07-November-24			Index Future	1073.6170	1079.5390	1073.6170	1,079.5390	121
30/08/2024	ALBI On 06-February-25			Index Future	1095.8760	1102.1110	1095.8760	1,102.1110	0
30/08/2024	ALBI On 08-May-25			Index Future	1117.7570	1124.1340	1117.7570	1,124.1340	0
30/08/2024	ALBI On 07-August-25			Index Future	1139.5270	1146.3370	1139.5270	1,146.3370	0
30/08/2024	ALBI On 06-November-25			Index Future	1161.4610	1168.6490	1161.4610	1,168.6490	0
30/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	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
30/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	ES33 On 07-November-24			Bond Future	11.3377	11.2387	80.0998	80.5674	0
30/08/2024	ES33 On 06-February-25			Bond Future	11.4615	11.3550	81.7796	82.2712	0
30/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8048.0000	8539.6000	8.0480	8.5396	0
30/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES33 On 08-May-25			Bond Future	11.6014	11.4899	79.6297	80.1322	0
30/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4857.7300	5360.2000	4.8577	5.3602	0
30/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES33 On 07-August-25			Bond Future	11.7577	11.6360	81.1942	81.7288	0
30/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7389.5500	7924.1900	7.3896	7.9242	0
30/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES33 On 06-November-25			Bond Future	11.9343	11.8028	78.9714	79.5336	0
30/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	321.1400	883.3700	0.3211	0.8834	0
30/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES42 On 07-November-24			Bond Future	11.6758	11.5776	76.9645	77.5567	0
30/08/2024	ES42 On 06-February-25			Bond Future	11.7770	11.6730	78.5777	79.1960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10184.2400	10802.5300	10.1842	10.8025	0
30/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES42 On 08-May-25			Bond Future	11.8943	11.7862	75.8958	76.5276	0
30/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7264.9200	7896.6900	7.2649	7.8967	0
30/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES42 On 07-August-25			Bond Future	12.0202	11.9043	77.3842	78.0499	0
30/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9112.0400	9777.7200	9.1120	9.7777	0
30/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	ES42 On 06-November-25			Bond Future	12.1574	12.0340	74.6180	75.3133	0
30/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1284.0800	1979.3700	1.2841	1.9794	0
30/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 07-November-24			GOVI	1057.1390	1062.9200	1057.1390	1,062.9200	685
30/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1083590.0000	1141400.0000	108.3590	114.1400	0
30/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1083490.0000	1141300.0000	108.3490	114.1300	0
30/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1083390.0000	1141200.0000	108.3390	114.1200	0
30/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 06-February-25			GOVI	1079.0560	1085.1450	1079.0560	1,085.1450	0
30/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1070560.0000	1131450.0000	107.0560	113.1450	0
30/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 08-May-25			GOVI	1100.6020	1106.8290	1100.6020	1,106.8290	0
30/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	786020.0000	848290.0000	78.6020	84.8290	0
30/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 07-August-25			GOVI	1122.0370	1128.6900	1122.0370	1,128.6900	0
30/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1110370.0000	1176900.0000	111.0370	117.6900	0
30/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GOVI On 06-November-25			GOVI	1143.6350	1150.6580	1143.6350	1,150.6580	0
30/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	316350.0000	386580.0000	31.6350	38.6580	0
30/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/08/2024	IGOV On 07-November-24			Index Future	372.6520	372.1240	372.6520	372.1240	594
30/08/2024	IGOV On 06-February-25			Index Future	380.4680	379.9950	380.4680	379.9950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	IGOV On 08-May-25			Index Future	388.1530	387.6760	388.1530	387.6760	0
30/08/2024	IGOV On 07-August-25			Index Future	395.7990	395.4200	395.7990	395.4200	0
30/08/2024	IGOV On 06-November-25			Index Future	403.5020	403.2000	403.5020	403.2000	0
30/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
30/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
30/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
30/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
30/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
30/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
30/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
30/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
30/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/08/2024	R035 On 07-November-24			Bond Future	10.6567	10.5577	90.7824	91.3485	141,593
30/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3109.4900	3580.5900	3.1095	3.5806	0
30/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	632.3700	537.3600	0.6324	0.5374	11,000
30/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8132.4100	8692.2100	8.1324	8.6922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	53.5500	47.2400	0.0536	0.0472	0
30/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8181.0700	8741.0400	8.1811	8.7410	0
30/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	52.2500	46.1100	0.0523	0.0461	0
30/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8229.7100	8789.8500	8.2297	8.7899	0
30/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	50.9700	45.0000	0.0510	0.0450	0
30/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8278.3400	8838.6500	8.2783	8.8387	1,000
30/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	49.7300	43.9300	0.0497	0.0439	0
30/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13146.4400	13713.0300	13.1464	13.7130	0
30/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	1.6400	2.1200	0.0016	0.0021	1,000
30/08/2024	R035 On 06-February-25			Bond Future	10.7492	10.6433	92.6646	93.2585	0
30/08/2024	R035 On 06-February-25	10.34	Call	Bond Future	1204.5900	1544.9200	1.2046	1.5449	1,000
30/08/2024	R035 On 06-February-25	10.34	Put	Bond Future	3528.3500	3274.7600	3.5284	3.2748	0
30/08/2024	R035 On 06-February-25	10.65	Call	Bond Future	1966.1800	2388.8000	1.9662	2.3888	0
30/08/2024	R035 On 06-February-25	10.65	Put	Bond Future	2522.1100	2350.8100	2.5221	2.3508	1,000
30/08/2024	R035 On 06-February-25	11.30	Call	Bond Future	4175.3500	4709.5800	4.1754	4.7096	0
30/08/2024	R035 On 06-February-25	11.30	Put	Bond Future	1173.0400	1113.3500	1.1730	1.1134	1,000
30/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8931.0000	9524.0800	8.9310	9.5241	0
30/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	287.5600	286.7200	0.2876	0.2867	0
30/08/2024	R035 On 08-May-25			Bond Future	10.8529	10.7424	90.0018	90.6086	0
30/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	1817.5000	2104.9900	1.8175	2.1050	150
30/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	4112.9300	3793.6500	4.1129	3.7937	0
30/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3197.5900	3562.7400	3.1976	3.5627	0
30/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2669.1500	2427.5300	2.6692	2.4275	150
30/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4933.4400	5370.1400	4.9334	5.3701	400
30/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1698.9600	1528.8900	1.6990	1.5289	0
30/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	5836.2000	6302.2300	5.8362	6.3022	0
30/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1367.4700	1226.7300	1.3675	1.2267	150
30/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6146.0800	6620.9800	6.1461	6.6210	0
30/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1271.3600	1139.4900	1.2714	1.1395	0
30/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9901.2600	10448.7600	9.9013	10.4488	0
30/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	545.4000	486.1300	0.5454	0.4861	400
30/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12564.5300	13165.7700	12.5645	13.1658	0
30/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	240.4700	234.9400	0.2405	0.2349	400
30/08/2024	R035 On 07-August-25			Bond Future	10.9712	10.8512	91.7504	92.3943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9510.0000	10037.0100	9.5100	10.0370	0
30/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1131.3100	1014.4900	1.1313	1.0145	0
30/08/2024	R035 On 06-November-25			Bond Future	11.1054	10.9765	89.0024	89.6778	0
30/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4273.8400	4608.9000	4.2738	4.6089	0
30/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3782.4700	3442.0500	3.7825	3.4421	0
30/08/2024	R053 On 07-November-24			Bond Future	11.2792	11.1657	104.2743	105.2701	3,638
30/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11879.4000	12855.8200	11.8794	12.8558	0
30/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	107.3300	87.9900	0.1073	0.0880	0
30/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11946.7200	12923.6100	11.9467	12.9236	0
30/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	105.0000	86.1300	0.1050	0.0861	0
30/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12014.0400	12991.3100	12.0140	12.9913	0
30/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	102.7600	84.2700	0.1028	0.0843	0
30/08/2024	R053 On 06-February-25			Bond Future	11.3648	11.2452	106.4356	107.4704	0
30/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12629.3300	13636.9400	12.6293	13.6369	0
30/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	574.0400	546.8300	0.5740	0.5468	0
30/08/2024	R053 On 08-May-25			Bond Future	11.4626	11.3386	102.6899	103.7467	0
30/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10799.5100	11643.6200	10.7995	11.6436	0
30/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1676.8100	1464.1600	1.6768	1.4642	0
30/08/2024	R053 On 07-August-25			Bond Future	11.5695	11.4374	104.6826	105.7889	0
30/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13619.9800	14488.5000	13.6200	14.4885	0
30/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1771.4900	1533.6400	1.7715	1.5336	0
30/08/2024	R053 On 06-November-25			Bond Future	11.6848	11.5451	100.8229	101.9729	0
30/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6393.2200	6962.0000	6.3932	6.9620	0
30/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5784.5700	5203.3500	5.7846	5.2034	0
30/08/2024	R186 On 07-November-24			Bond Future	8.1306	8.0793	108.6174	108.7180	139,570
30/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1974.5600	2071.0000	1.9746	2.0710	0
30/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	41.1900	36.9700	0.0412	0.0370	0
30/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1992.6300	2089.1900	1.9926	2.0892	0
30/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	40.1500	36.0500	0.0402	0.0361	0
30/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2010.7200	2107.3800	2.0107	2.1074	0
30/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	39.1400	35.1400	0.0391	0.0351	0
30/08/2024	R186 On 06-February-25			Bond Future	8.0914	8.0217	105.5562	105.6775	0
30/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1823.7200	1924.1500	1.8237	1.9242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	206.6600	185.7000	0.2067	0.1857	0
30/08/2024	R186 On 08-May-25			Bond Future	8.0978	8.0155	107.6604	107.7855	0
30/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1085.4900	1160.0200	1.0855	1.1600	0
30/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	523.1100	472.6000	0.5231	0.4726	0
30/08/2024	R186 On 07-August-25			Bond Future	8.1446	8.0232	104.4417	104.5985	0
30/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1628.6000	1743.5700	1.6286	1.7436	1,983
30/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	254.1500	212.2900	0.2542	0.2123	0
30/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2098.0000	2227.6100	2.0980	2.2276	0
30/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	143.4800	116.2600	0.1435	0.1163	0
30/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2731.0500	2873.5600	2.7311	2.8736	0
30/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.1800	49.8600	0.0642	0.0499	1,983
30/08/2024	R186 On 06-November-25			Bond Future	8.2322	8.0603	106.4425	106.6250	0
30/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	586.2900	683.1400	0.5863	0.6831	0
30/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	694.7400	609.0900	0.6947	0.6091	0
30/08/2024	R202 On 07-November-24			Bond Future	270.8302	270.8825	270.8302	270.8825	1,076
30/08/2024	R202 On 06-February-25			Bond Future	271.3036	271.4042	271.3036	271.4042	0
30/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4513.6000	4614.1800	4.5136	4.6142	0
30/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R202 On 08-May-25			Bond Future	276.7808	276.8871	276.7808	276.8871	0
30/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4470.8000	4577.1300	4.4708	4.5771	0
30/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R202 On 07-August-25			Bond Future	276.9141	277.0990	276.9141	277.0990	0
30/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5314.0500	5499.0100	5.3141	5.4990	0
30/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R202 On 06-November-25			Bond Future	282.2945	282.5428	282.2945	282.5428	0
30/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6654.5300	6902.7600	6.6545	6.9028	0
30/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R209 On 07-November-24			Bond Future	10.8016	10.7031	71.3107	71.8168	17,037
30/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6790.5800	7297.5900	6.7906	7.2976	0
30/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	56.4800	57.3800	0.0565	0.0574	0
30/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6833.8100	7340.8700	6.8338	7.3409	0
30/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	55.0800	56.0300	0.0551	0.0560	0
30/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6877.0300	7384.1400	6.8770	7.3841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	53.7200	54.7200	0.0537	0.0547	0
30/08/2024	R209 On 06-February-25			Bond Future	10.8851	10.7805	72.7888	73.3181	0
30/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7586.5300	8112.0400	7.5865	8.1120	0
30/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	305.6600	301.9200	0.3057	0.3019	0
30/08/2024	R209 On 08-May-25			Bond Future	10.9832	10.8746	71.0858	71.6265	0
30/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5493.8500	5913.3500	5.4939	5.9134	0
30/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1187.8300	1066.6100	1.1878	1.0666	0
30/08/2024	R209 On 07-August-25			Bond Future	11.0925	10.9757	72.4663	73.0376	0
30/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8241.5800	8752.8700	8.2416	8.7529	0
30/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1053.5100	993.5700	1.0535	0.9936	0
30/08/2024	R209 On 06-November-25			Bond Future	11.2125	11.0880	70.7028	71.3005	0
30/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3839.4300	4114.6200	3.8394	4.1146	0
30/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3565.8300	3243.3100	3.5658	3.2433	0
30/08/2024	R210 On 07-November-24			Bond Future	243.0545	242.9421	243.0545	242.9421	1,557
30/08/2024	R210 On 06-February-25			Bond Future	248.1519	248.0799	248.1519	248.0799	0
30/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8541.9000	8469.9300	8.5419	8.4699	0
30/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R210 On 08-May-25			Bond Future	249.7603	249.6907	249.7603	249.6907	0
30/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1730.2500	1660.6800	1.7303	1.6607	0
30/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R210 On 07-August-25			Bond Future	254.6759	254.6738	254.6759	254.6738	0
30/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6235.9400	6233.8300	6.2359	6.2338	0
30/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R210 On 06-November-25			Bond Future	256.1607	256.2138	256.1607	256.2138	0
30/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	4020.7400	4073.8200	4.0207	4.0738	0
30/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/08/2024	R213 On 07-November-24			Bond Future	9.6534	9.5788	89.0841	89.4040	76,784
30/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6399.4100	6710.3800	6.3994	6.7104	0
30/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	42.5300	33.6000	0.0425	0.0336	0
30/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6437.4300	6748.5600	6.4374	6.7486	0
30/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	41.5900	32.8200	0.0416	0.0328	0
30/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6475.4400	6786.7400	6.4754	6.7867	0
30/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	40.6700	32.0700	0.0407	0.0321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	R213 On 06-February-25			Bond Future	9.7231	9.6407	90.9311	91.2733	0
30/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6613.8600	6954.2000	6.6139	6.9542	0
30/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	179.4200	177.4800	0.1794	0.1775	0
30/08/2024	R213 On 08-May-25			Bond Future	9.8085	9.7214	89.1872	89.5373	0
30/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3834.8700	4141.0700	3.8349	4.1411	0
30/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1037.4900	993.5200	1.0375	0.9935	0
30/08/2024	R213 On 07-August-25			Bond Future	9.9125	9.8140	90.9208	91.3027	0
30/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7140.3600	7450.7100	7.1404	7.4507	0
30/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	686.6300	615.0800	0.6866	0.6151	0
30/08/2024	R213 On 06-November-25			Bond Future	10.0391	9.9297	89.1104	89.5188	0
30/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2676.1900	2918.7500	2.6762	2.9188	0
30/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2635.4200	2469.5600	2.6354	2.4696	0
30/08/2024	R214 On 07-November-24			Bond Future	11.1126	11.0145	66.9045	67.4431	20,794
30/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7477.4800	8009.3800	7.4775	8.0094	0
30/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	55.1300	48.4100	0.0551	0.0484	0
30/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7521.6400	8053.7200	7.5216	8.0537	0
30/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	53.8200	47.2800	0.0538	0.0473	0
30/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7565.8200	8098.0500	7.5658	8.0981	0
30/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	52.5700	46.1800	0.0526	0.0462	0
30/08/2024	R214 On 06-February-25			Bond Future	11.1968	11.0933	68.2916	68.8533	0
30/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4054.8300	4498.6300	4.0548	4.4986	554
30/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1170.8100	1052.9100	1.1708	1.0529	0
30/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5968.9300	6466.9200	5.9689	6.4669	554
30/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	640.3600	576.6500	0.6404	0.5767	0
30/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7816.1400	8342.6900	7.8161	8.3427	0
30/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	365.1900	330.0400	0.3652	0.3300	0
30/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	11449.9200	12015.7800	11.4499	12.0158	0
30/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	87.6500	91.8100	0.0877	0.0918	554
30/08/2024	R214 On 08-May-25			Bond Future	11.2884	11.1814	66.3499	66.9235	0
30/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6558.5200	7025.9000	6.5585	7.0259	0
30/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1022.9700	916.6900	1.0230	0.9167	0
30/08/2024	R214 On 07-August-25			Bond Future	11.3903	11.2760	67.6390	68.2424	0
30/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8726.4700	9212.5300	8.7265	9.2125	0
30/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1174.4600	1057.1200	1.1745	1.0571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2024	R214 On 06-November-25			Bond Future	11.5029	11.3819	65.6348	66.2641	0
30/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4313.6500	4699.9100	4.3137	4.6999	0
30/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3611.1900	3368.1300	3.6112	3.3681	0
30/08/2024	R248 On 07-November-24			Bond Future	11.2596	11.1462	81.1837	81.9555	251,160
30/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	9291.2200	10061.0000	9.2912	10.0610	0
30/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	64.9200	62.8900	0.0649	0.0629	0
30/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	9344.1700	10114.0500	9.3442	10.1141	0
30/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	63.4400	61.5100	0.0634	0.0615	0
30/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	9397.0800	10167.0700	9.3971	10.1671	0
30/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	62.0000	60.1800	0.0620	0.0602	0
30/08/2024	R248 On 06-February-25			Bond Future	11.3467	11.2272	82.8669	83.6691	10,000
30/08/2024	R248 On 06-February-25	10.30	Call	Bond Future	368.6100	559.4700	0.3686	0.5595	660
30/08/2024	R248 On 06-February-25	10.30	Put	Bond Future	7894.5400	7283.2100	7.8945	7.2832	0
30/08/2024	R248 On 06-February-25	11.00	Call	Bond Future	1631.0000	2011.4400	1.6310	2.0114	660
30/08/2024	R248 On 06-February-25	11.00	Put	Bond Future	3997.3900	3575.6400	3.9974	3.5756	0
30/08/2024	R248 On 06-February-25	11.70	Call	Bond Future	4108.7100	4685.8800	4.1087	4.6859	0
30/08/2024	R248 On 06-February-25	11.70	Put	Bond Future	1816.1500	1591.1300	1.8162	1.5911	660
30/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8798.9600	9529.3400	8.7990	9.5293	0
30/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	548.4500	476.6400	0.5485	0.4766	0
30/08/2024	R248 On 08-May-25			Bond Future	11.4409	11.3171	80.0720	80.8912	0
30/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8306.3000	8964.5000	8.3063	8.9645	0
30/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1290.8100	1129.8900	1.2908	1.1299	0
30/08/2024	R248 On 07-August-25			Bond Future	11.5452	11.4135	81.6274	82.4850	0
30/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10895.4500	11649.0500	10.8955	11.6491	0
30/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1302.0700	1198.0900	1.3021	1.1981	0
30/08/2024	R248 On 06-November-25			Bond Future	11.6598	11.5207	78.7480	79.6392	0
30/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5091.7700	5523.1600	5.0918	5.5232	0
30/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4586.0300	4126.1600	4.5860	4.1262	0
30/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/08/2024	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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