



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 September 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	2025 On 07-November-24			Bond Future	185.2870	185.2983	185.2870	185.2983	9,240
10/09/2024	2029 On 07-November-24			Bond Future	134.5607	134.6297	134.5607	134.6297	9,984
10/09/2024	2029 On 06-February-25			Bond Future	137.3756	137.4454	137.3756	137.4454	0
10/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4975.5500	5045.3900	4.9756	5.0454	0
10/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2029 On 08-May-25			Bond Future	138.7135	138.7835	138.7135	138.7835	0
10/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	863.4800	933.5300	0.8635	0.9335	0
10/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2029 On 07-August-25			Bond Future	141.4306	141.5012	141.4306	141.5012	0
10/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4020.5600	4091.2100	4.0206	4.0912	0
10/09/2024	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
10/09/2024	2029 On 06-November-25			Bond Future	142.7141	142.7845	142.7141	142.7845	0
10/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2924.0500	2994.5000	2.9241	2.9945	0
10/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2030 On 07-November-24			Bond Future	9.0162	9.0217	98.0825	98.0606	181,593
10/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4651.6000	4632.1200	4.6516	4.6321	600
10/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	34.5100	36.9600	0.0345	0.0370	0
10/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6475.8800	6454.6300	6.4759	6.4546	600
10/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	6.8500	7.5300	0.0069	0.0075	0
10/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6584.8600	6563.5500	6.5849	6.5636	0
10/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	6.2000	6.8200	0.0062	0.0068	0
10/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6621.1700	6599.8500	6.6212	6.5999	0
10/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	6.0000	6.6100	0.0060	0.0066	0
10/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6657.4500	6636.1100	6.6575	6.6361	0
10/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	5.8000	6.3900	0.0058	0.0064	0
10/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10727.0800	10705.1600	10.7271	10.7052	0
10/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	600
10/09/2024	2030 On 06-February-25			Bond Future	9.0522	9.0582	96.1005	96.0777	0
10/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	762.4200	758.7900	0.7624	0.7588	800
10/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2201.8400	2221.0000	2.2018	2.2210	0
10/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1655.9800	1647.8400	1.6560	1.6478	800
10/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1168.0000	1182.6500	1.1680	1.1827	0
10/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2967.9000	2954.7800	2.9679	2.9548	0
10/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	562.1700	571.8400	0.5622	0.5718	800
10/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6114.0400	6094.5200	6.1140	6.0945	0
10/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	119.6000	122.8700	0.1196	0.1229	0
10/09/2024	2030 On 08-May-25			Bond Future	9.1210	9.1275	98.0105	97.9866	0
10/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1014.0800	1008.8300	1.0141	1.0088	800
10/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2649.3300	2667.9300	2.6493	2.6679	0
10/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1878.5500	1869.6500	1.8786	1.8697	800
10/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1662.3800	1677.3300	1.6624	1.6773	0
10/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3696.0000	3681.6800	3.6960	3.6817	0
10/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	783.0600	792.5900	0.7831	0.7926	0
10/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3860.2300	3845.5400	3.8602	3.8455	0
10/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	735.6200	744.7800	0.7356	0.7448	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4770.1200	4753.5600	4.7701	4.7536	1,640
10/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	526.5900	533.8800	0.5266	0.5339	0
10/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5902.8900	5884.5100	5.9029	5.8845	2,280
10/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	352.1800	357.6500	0.3522	0.3577	0
10/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9499.2000	9476.8800	9.4992	9.4769	0
10/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	65.9400	67.4700	0.0659	0.0675	1,640
10/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10807.6300	10784.6100	10.8076	10.7846	0
10/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	31.2200	32.0500	0.0312	0.0321	2,280
10/09/2024	2030 On 07-August-25			Bond Future	9.2125	9.2196	95.8955	95.8707	0
10/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5045.2400	5028.3300	5.0452	5.0283	1,054
10/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	734.0200	741.9500	0.7340	0.7420	0
10/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6803.6200	6784.2200	6.8036	6.7842	0
10/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	438.6900	444.1300	0.4387	0.4441	0
10/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9676.5800	9654.0100	9.6766	9.6540	0
10/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	136.8200	139.0900	0.1368	0.1391	1,054
10/09/2024	2030 On 06-November-25			Bond Future	9.3115	9.3192	97.7247	97.6989	0
10/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2667.6700	2655.8200	2.6677	2.6558	0
10/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1910.0900	1923.9900	1.9101	1.9240	0
10/09/2024	2032 On 07-November-24			Bond Future	9.7621	9.7628	93.1317	93.1285	102,913
10/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1097.8900	1105.9800	1.0979	1.1060	50
10/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1157.4300	1168.7100	1.1574	1.1687	0
10/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1407.0700	1415.0000	1.4071	1.4150	0
10/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	927.5700	938.6900	0.9276	0.9387	0
10/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1528.4700	1536.2700	1.5285	1.5363	100
10/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	853.9500	864.9400	0.8540	0.8649	0
10/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4179.9000	4182.4300	4.1799	4.1824	0
10/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	176.6100	182.3300	0.1766	0.1823	200
10/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6381.9500	6381.3100	6.3820	6.3813	600
10/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	50.5000	53.0500	0.0505	0.0531	0
10/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	7948.0600	7946.1800	7.9481	7.9462	0
10/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	20.5600	21.8700	0.0206	0.0219	0
10/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	7991.3400	7989.4400	7.9913	7.9894	0
10/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	20.0500	21.3400	0.0201	0.0213	0
10/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8034.6100	8032.6900	8.0346	8.0327	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	19.5700	20.8400	0.0196	0.0208	0
10/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8552.3800	8550.2000	8.5524	8.5502	600
10/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	14.5200	15.5300	0.0145	0.0155	0
10/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8681.3900	8679.1500	8.6814	8.6792	1,615
10/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	13.4800	14.4300	0.0135	0.0144	0
10/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14100.6800	14097.5000	14.1007	14.0975	0
10/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	600
10/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15706.2500	15703.0600	15.7063	15.7031	0
10/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,615
10/09/2024	2032 On 06-February-25			Bond Future	9.8289	9.8297	95.0571	95.0534	0
10/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	940.0100	944.0900	0.9400	0.9441	800
10/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2923.2600	2931.0200	2.9233	2.9310	0
10/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2046.3000	2050.3600	2.0463	2.0504	800
10/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1611.8600	1619.6000	1.6119	1.6196	0
10/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4280.3000	4282.3300	4.2803	4.2823	0
10/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	637.5500	643.2600	0.6376	0.6433	800
10/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8635.8600	8634.4000	8.6359	8.6344	0
10/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	126.5800	128.8000	0.1266	0.1288	0
10/09/2024	2032 On 08-May-25			Bond Future	9.9155	9.9164	92.7836	92.7793	0
10/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1271.1300	1273.9100	1.2711	1.2739	800
10/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3611.0800	3618.1800	3.6111	3.6182	0
10/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2335.7500	2338.3700	2.3358	2.3384	800
10/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2314.7500	2321.6900	2.3148	2.3217	0
10/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5366.9500	5367.7000	5.3670	5.3677	0
10/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	888.1200	893.1900	0.8881	0.8932	0
10/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5576.5300	5577.1400	5.5765	5.5771	0
10/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	836.4500	841.3800	0.8365	0.8414	800
10/09/2024	2032 On 07-August-25			Bond Future	10.0187	10.0198	94.5765	94.5715	0
10/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9066.1900	9064.7600	9.0662	9.0648	0
10/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	621.0600	624.5800	0.6211	0.6246	0
10/09/2024	2032 On 06-November-25			Bond Future	10.1369	10.1381	92.2204	92.2149	0
10/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3882.8300	3883.4600	3.8828	3.8835	0
10/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2658.3700	2664.4600	2.6584	2.6645	0
10/09/2024	2033 On 07-November-24			Bond Future	128.3010	128.1640	128.3010	128.1640	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
10/09/2024	2033 On 06-February-25			Bond Future	130.9850	130.8446	130.9850	130.8446	0
10/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	6044.9600	5904.6300	6.0450	5.9046	0
10/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2033 On 08-May-25			Bond Future	132.0948	131.9506	132.0948	131.9506	0
10/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1474.8100	1330.6200	1.4748	1.3306	0
10/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2033 On 07-August-25			Bond Future	134.6824	134.5347	134.6824	134.5347	0
10/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	6032.4200	5884.6800	6.0324	5.8847	0
10/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2033 On 06-November-25			Bond Future	135.7327	135.5807	135.7327	135.5807	0
10/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2592.7300	2440.6500	2.5927	2.4407	0
10/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2037 On 07-November-24			Bond Future	10.8659	10.8616	86.5785	86.6037	203,135
10/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9305.4800	9331.5900	9.3055	9.3316	0
10/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	20.2300	21.1900	0.0202	0.0212	0
10/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9354.9800	9381.0700	9.3550	9.3811	0
10/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	19.6800	20.6200	0.0197	0.0206	0
10/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9404.4400	9430.5100	9.4044	9.4305	0
10/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	19.1300	20.0500	0.0191	0.0201	0
10/09/2024	2037 On 06-February-25			Bond Future	10.9526	10.9482	84.1080	84.1333	0
10/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	9864.3800	9891.0700	9.8644	9.8911	0
10/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	217.1000	218.4800	0.2171	0.2185	0
10/09/2024	2037 On 08-May-25			Bond Future	11.0595	11.0551	85.7790	85.8043	3,975
10/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7430.7500	7455.9400	7.4308	7.4559	0
10/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1003.5700	1003.4500	1.0036	1.0035	0
10/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8694.3800	8720.0900	8.6944	8.7201	15,000
10/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	758.7100	759.1100	0.7587	0.7591	0
10/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	11868.4800	11894.5900	11.8685	11.8946	7,500
10/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	342.1500	342.9500	0.3422	0.3430	0
10/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12077.4200	12103.5200	12.0774	12.1035	7,500
10/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	320.5300	321.3200	0.3205	0.3213	0
10/09/2024	2037 On 07-August-25			Bond Future	11.1814	11.1769	83.1761	83.2015	0
10/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2088.0700	2102.3600	2.0881	2.1024	2,341
10/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5728.1500	5717.0900	5.7282	5.7171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2282.8700	2297.8500	2.2829	2.2979	200
10/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5390.6800	5380.3100	5.3907	5.3803	0
10/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4444.1500	4464.4100	4.4442	4.4644	0
10/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3124.0700	3118.9800	3.1241	3.1190	2,541
10/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7102.4100	7125.9100	7.1024	7.1259	0
10/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1820.2500	1818.4000	1.8203	1.8184	2,541
10/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10396.3800	10421.6400	10.3964	10.4216	0
10/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	992.8100	992.7200	0.9928	0.9927	0
10/09/2024	2037 On 06-November-25			Bond Future	11.3053	11.3006	84.7610	84.7864	0
10/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5239.7500	5259.7600	5.2398	5.2598	0
10/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3485.4200	3480.0400	3.4854	3.4800	0
10/09/2024	2038 On 07-November-24			Bond Future	141.3667	140.7571	141.3667	140.7571	3,218
10/09/2024	2038 On 06-February-25			Bond Future	142.2108	141.5875	142.2108	141.5875	0
10/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6980.7600	6357.4500	6.9808	6.3575	0
10/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2038 On 08-May-25			Bond Future	145.0735	144.4368	145.0735	144.4368	0
10/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5393.5200	4756.7900	5.3935	4.7568	0
10/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2038 On 07-August-25			Bond Future	145.7572	145.1064	145.7572	145.1064	0
10/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6197.2400	5546.3800	6.1972	5.5464	0
10/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2038 On 06-November-25			Bond Future	148.5772	147.9131	148.5772	147.9131	0
10/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4697.1700	4033.0500	4.6972	4.0331	0
10/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2040 On 07-November-24			Bond Future	11.0715	11.0621	87.4339	87.4941	113,311
10/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6393.9400	6455.1500	6.3939	6.4552	640
10/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	138.3200	139.2400	0.1383	0.1392	0
10/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9081.0400	9142.1000	9.0810	9.1421	0
10/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	35.8000	36.5700	0.0358	0.0366	640
10/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10348.7000	10409.5300	10.3487	10.4095	0
10/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	18.4400	18.9800	0.0184	0.0190	0
10/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10401.0100	10461.8300	10.4010	10.4618	0
10/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	17.9400	18.4700	0.0179	0.0185	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10453.2600	10514.0800	10.4533	10.5141	0
10/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	17.4400	17.9700	0.0174	0.0180	0
10/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	11947.2900	12007.8600	11.9473	12.0079	0
10/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	6.7200	7.0000	0.0067	0.0070	640
10/09/2024	2040 On 06-February-25			Bond Future	11.1584	11.1488	84.7304	84.7916	14
10/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1948.4600	1984.0000	1.9485	1.9840	780
10/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2962.9100	2937.2400	2.9629	2.9372	0
10/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4583.4500	4634.5600	4.5835	4.6346	0
10/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1249.2200	1239.1200	1.2492	1.2391	780
10/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	6890.3200	6947.2000	6.8903	6.9472	0
10/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	651.8500	647.5200	0.6519	0.6475	780
10/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10545.8700	10606.2600	10.5459	10.6063	0
10/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	240.8900	240.0700	0.2409	0.2401	0
10/09/2024	2040 On 08-May-25			Bond Future	11.2638	11.2539	86.4135	86.4754	3,900
10/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8834.1600	8890.3200	8.8342	8.8903	0
10/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	920.1600	914.4400	0.9202	0.9144	0
10/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9378.0700	9434.9800	9.3781	9.4350	15,000
10/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	823.7900	818.8200	0.8238	0.8188	0
10/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12448.2400	12508.0300	12.4482	12.5080	7,500
10/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	418.0900	416.0000	0.4181	0.4160	0
10/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12756.4700	12816.4600	12.7565	12.8165	7,500
10/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	382.6800	380.7900	0.3827	0.3808	0
10/09/2024	2040 On 07-August-25			Bond Future	11.3828	11.3726	83.5721	83.6347	0
10/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11620.0500	11677.1800	11.6201	11.6772	0
10/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1070.1700	1064.7300	1.0702	1.0647	0
10/09/2024	2040 On 06-November-25			Bond Future	11.5030	11.4924	85.1641	85.2275	0
10/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5750.9500	5794.1500	5.7510	5.7942	0
10/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3760.3700	3740.2000	3.7604	3.7402	0
10/09/2024	2044 On 07-November-24			Bond Future	11.1287	11.1142	83.7359	83.8327	91,626
10/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	5712.0800	5806.1000	5.7121	5.8061	0
10/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	218.8500	216.0400	0.2189	0.2160	13,875
10/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7073.0500	7168.9700	7.0731	7.1690	0
10/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	114.8200	113.9100	0.1148	0.1139	9,540
10/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8436.3600	8533.0700	8.4364	8.5331	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	59.2500	59.1300	0.0593	0.0591	11,405
10/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10575.9800	10673.0000	10.5760	10.6730	0
10/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	20.2400	20.4300	0.0202	0.0204	0
10/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10628.5200	10725.5300	10.6285	10.7255	0
10/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	19.7100	19.8900	0.0197	0.0199	0
10/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	10681.0000	10778.0200	10.6810	10.7780	0
10/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	19.1900	19.3800	0.0192	0.0194	0
10/09/2024	2044 On 06-February-25			Bond Future	11.2108	11.1958	81.0812	81.1797	0
10/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	5882.1900	5965.9600	5.8822	5.9660	449
10/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	945.3600	930.6500	0.9454	0.9307	0
10/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8307.9700	8399.2700	8.3080	8.3993	449
10/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	492.7400	485.5600	0.4927	0.4856	0
10/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	10872.9700	10968.2300	10.8730	10.9682	0
10/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	250.8600	247.6400	0.2509	0.2476	0
10/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14344.0700	14441.7500	14.3441	14.4418	0
10/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	75.1700	74.3700	0.0752	0.0744	449
10/09/2024	2044 On 08-May-25			Bond Future	11.3094	11.2940	82.6919	82.7918	0
10/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2136.1300	2182.3100	2.1361	2.1823	2,490
10/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4725.1700	4671.4200	4.7252	4.6714	0
10/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4621.0100	4690.0100	4.6210	4.6900	0
10/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2460.7100	2429.7800	2.4607	2.4298	2,490
10/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	7834.5700	7918.7600	7.8346	7.9188	0
10/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1236.6900	1220.9500	1.2367	1.2210	2,490
10/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9289.9900	9378.3300	9.2900	9.3783	0
10/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	922.9100	911.3200	0.9229	0.9113	0
10/09/2024	2044 On 07-August-25			Bond Future	11.4202	11.4043	79.9038	80.0052	0
10/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	11924.8700	12015.2300	11.9249	12.0152	0
10/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1059.0700	1048.0100	1.0591	1.0480	0
10/09/2024	2044 On 06-November-25			Bond Future	11.5315	11.5151	81.4257	81.5287	0
10/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6003.9100	6071.4200	6.0039	6.0714	0
10/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3866.9600	3831.5000	3.8670	3.8315	0
10/09/2024	2046 On 07-November-24			Bond Future	122.4361	122.0711	122.4361	122.0711	17,306
10/09/2024	2046 On 06-February-25			Bond Future	124.9972	124.6242	124.9972	124.6242	0
10/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10987.2300	10614.2000	10.9872	10.6142	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2046 On 08-May-25			Bond Future	125.2693	124.8873	125.2693	124.8873	0
10/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3299.3000	2917.2900	3.2993	2.9173	0
10/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2046 On 07-August-25			Bond Future	127.7219	127.3317	127.7219	127.3317	0
10/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	9031.8800	8641.7300	9.0319	8.6417	0
10/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2046 On 06-November-25			Bond Future	127.9073	127.5074	127.9073	127.5074	0
10/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2497.3400	2097.3600	2.4973	2.0974	0
10/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2050 On 07-November-24			Bond Future	124.4652	124.5801	124.4652	124.5801	15,376
10/09/2024	2050 On 06-February-25			Bond Future	124.7145	124.8310	124.7145	124.8310	582
10/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9114.5100	9231.0200	9.1145	9.2310	0
10/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2050 On 08-May-25			Bond Future	127.2250	127.3433	127.2250	127.3433	0
10/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6064.9700	6183.2600	6.0650	6.1833	0
10/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2050 On 07-August-25			Bond Future	127.3123	127.4312	127.3123	127.4312	0
10/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7422.3300	7541.1800	7.4223	7.5412	0
10/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	2050 On 06-November-25			Bond Future	129.7750	129.8955	129.7750	129.8955	0
10/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5354.9900	5475.4900	5.3550	5.4755	0
10/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	AL37 On 07-November-24			Index Future	1051.8880	1051.8270	1051.8880	1,051.8270	0
10/09/2024	AL37 On 06-February-25			Index Future	1073.6480	1073.5800	1073.6480	1,073.5800	0
10/09/2024	AL37 On 08-May-25			Index Future	1095.0360	1094.9610	1095.0360	1,094.9610	0
10/09/2024	AL37 On 07-August-25			Index Future	1116.2650	1116.1830	1116.2650	1,116.1830	0
10/09/2024	AL37 On 06-November-25			Index Future	1137.6650	1137.5770	1137.6650	1,137.5770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	AL7T On 07-November-24			Index Future	1254.8600		1255.0350	1254.8600	1,255.0350	0
10/09/2024	AL7T On 06-February-25			Index Future	1280.8180		1280.9910	1280.8180	1,280.9910	0
10/09/2024	AL7T On 08-May-25			Index Future	1306.3340		1306.5030	1306.3340	1,306.5030	0
10/09/2024	AL7T On 07-August-25			Index Future	1331.6590		1331.8250	1331.6590	1,331.8250	0
10/09/2024	AL7T On 06-November-25			Index Future	1357.1890		1357.3520	1357.1890	1,357.3520	0
10/09/2024	ALBI On 07-November-24			Index Future	1085.6170		1086.0470	1085.6170	1,086.0470	121
10/09/2024	ALBI On 06-February-25			Index Future	1108.0740		1108.5080	1108.0740	1,108.5080	0
10/09/2024	ALBI On 08-May-25			Index Future	1130.1490		1130.5850	1130.1490	1,130.5850	0
10/09/2024	ALBI On 07-August-25			Index Future	1152.0580		1152.4970	1152.0580	1,152.4970	0
10/09/2024	ALBI On 06-November-25			Index Future	1174.1450		1174.5870	1174.1450	1,174.5870	0
10/09/2024	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C025 On 31-January-25			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
10/09/2024	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C186 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C202 On 07-December-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	C209 On 31-March-36			Price Contribution	6.2500		6.2500	93.7500	93.7500	0
10/09/2024	C210 On 31-March-28			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
10/09/2024	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
10/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
10/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	ES33 On 07-November-24			Bond Future	11.1480	11.1439	80.9988	81.0182	0
10/09/2024	ES33 On 06-February-25			Bond Future	11.2642	11.2600	82.6933	82.7127	0
10/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8961.7200	8981.1400	8.9617	8.9811	0
10/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES33 On 08-May-25			Bond Future	11.3961	11.3919	80.5578	80.5771	0
10/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5785.7700	5805.0900	5.7858	5.8051	0
10/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES33 On 07-August-25			Bond Future	11.5447	11.5404	82.1328	82.1521	0
10/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8328.2100	8347.4900	8.3282	8.3475	0
10/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES33 On 06-November-25			Bond Future	11.7126	11.7081	79.9220	79.9413	0
10/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1271.7700	1291.0500	1.2718	1.2911	0
10/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES42 On 07-November-24			Bond Future	11.4676	11.4532	78.2290	78.3175	0
10/09/2024	ES42 On 06-February-25			Bond Future	11.5619	11.5471	79.8647	79.9546	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11471.2500	11561.1400	11.4713	11.5611	0
10/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES42 On 08-May-25			Bond Future	11.6719	11.6566	77.2047	77.2959	0
10/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8573.7600	8664.9800	8.5738	8.6650	0
10/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES42 On 07-August-25			Bond Future	11.7907	11.7749	78.7115	78.8040	0
10/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10439.2800	10531.8400	10.4393	10.5318	0
10/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	ES42 On 06-November-25			Bond Future	11.9201	11.9038	75.9648	76.0588	0
10/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2630.9400	2724.9000	2.6309	2.7249	0
10/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 07-November-24			GOVI	1068.8550	1069.2310	1068.8550	1,069.2310	679
10/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1200750.0000	1204510.0000	120.0750	120.4510	0
10/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1200650.0000	1204410.0000	120.0650	120.4410	0
10/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1200550.0000	1204310.0000	120.0550	120.4310	0
10/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 06-February-25			GOVI	1090.9660	1091.3440	1090.9660	1,091.3440	0
10/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1189660.0000	1193440.0000	118.9660	119.3440	0
10/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 08-May-25			GOVI	1112.6990	1113.0790	1112.6990	1,113.0790	0
10/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	906990.0000	910790.0000	90.6990	91.0790	0
10/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 07-August-25			GOVI	1134.2700	1134.6520	1134.2700	1,134.6520	0
10/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1232700.0000	1236520.0000	123.2700	123.6520	0
10/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GOVI On 06-November-25			GOVI	1156.0160	1156.4000	1156.0160	1,156.4000	0
10/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	440160.0000	444000.0000	44.0160	44.4000	0
10/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
10/09/2024	IGOV On 07-November-24			Index Future	375.1940	374.7210	375.1940	374.7210	795
10/09/2024	IGOV On 06-February-25			Index Future	383.0460	382.5610	383.0460	382.5610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	IGOV On 08-May-25			Index Future	390.7660	390.2690	390.7660	390.2690	0
10/09/2024	IGOV On 07-August-25			Index Future	398.4300	397.9210	398.4300	397.9210	0
10/09/2024	IGOV On 06-November-25			Index Future	406.1540	405.6330	406.1540	405.6330	0
10/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
10/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
10/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
10/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
10/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
10/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
10/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
10/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
10/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
10/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
10/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
10/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
10/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
10/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
10/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
10/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
10/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
10/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
10/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
10/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
10/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
10/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
10/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
10/09/2024	R035 On 07-November-24			Bond Future	10.5057	10.5015	91.6478	91.6724	141,437
10/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3695.8000	3724.2900	3.6958	3.7243	0
10/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	353.2500	357.1500	0.3533	0.3572	11,000
10/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	8962.4900	8987.9400	8.9625	8.9879	0
10/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	18.2000	19.0600	0.0182	0.0191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9011.9200	9037.3500	9.0119	9.0374	0
10/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	17.6700	18.5100	0.0177	0.0185	0
10/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9061.3200	9086.7400	9.0613	9.0867	0
10/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	17.1500	17.9800	0.0172	0.0180	0
10/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9110.6900	9136.0900	9.1107	9.1361	1,000
10/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	16.6500	17.4600	0.0167	0.0175	0
10/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14010.5000	14035.1200	14.0105	14.0351	0
10/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.2700	0.3000	0.0003	0.0003	1,000
10/09/2024	R035 On 06-February-25			Bond Future	10.5929	10.5885	93.5428	93.5675	0
10/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1336.4000	1352.4500	1.3364	1.3525	100
10/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	3245.7900	3237.1200	3.2458	3.2371	0
10/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1527.6600	1544.7800	1.5277	1.5448	1,000
10/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2973.1600	2965.5600	2.9732	2.9656	0
10/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2404.3100	2425.0400	2.4043	2.4250	0
10/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2081.9800	2077.9900	2.0820	2.0780	1,100
10/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4810.8100	4835.8800	4.8108	4.8359	0
10/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	930.2400	930.5900	0.9302	0.9306	1,100
10/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9734.2500	9760.3200	9.7343	9.7603	0
10/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	212.5500	213.9000	0.2126	0.2139	0
10/09/2024	R035 On 08-May-25			Bond Future	10.6910	10.6865	90.8926	90.9173	0
10/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2125.9400	2142.3300	2.1259	2.1423	150
10/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3530.5900	3522.3300	3.5306	3.5223	0
10/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3643.1700	3663.6800	3.6432	3.6637	0
10/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2223.9500	2219.8100	2.2240	2.2198	150
10/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5500.6300	5523.8200	5.5006	5.5238	400
10/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1375.3700	1373.9100	1.3754	1.3739	0
10/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6452.0300	6476.0200	6.4520	6.4760	0
10/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1092.5200	1091.8600	1.0925	1.0919	150
10/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6776.8300	6801.0300	6.7768	6.8010	0
10/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1011.3300	1010.8800	1.0113	1.0109	0
10/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10661.4500	10686.8200	10.6615	10.6868	0
10/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	414.8100	415.5300	0.4148	0.4155	400
10/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13388.1100	13413.3800	13.3881	13.4134	0
10/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	173.2700	173.8900	0.1733	0.1739	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R035 On 07-August-25			Bond Future	10.8039	10.7994	92.6496	92.6742	0
10/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10213.6600	10238.1900	10.2137	10.2382	0
10/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	935.7900	935.6900	0.9358	0.9357	0
10/09/2024	R035 On 06-November-25			Bond Future	10.9322	10.9275	89.9115	89.9362	0
10/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4761.8100	4780.7900	4.7618	4.7808	0
10/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3361.3200	3355.6100	3.3613	3.3556	0
10/09/2024	R053 On 07-November-24			Bond Future	11.0726	11.0529	106.1002	106.2766	3,664
10/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	13630.0900	13806.0800	13.6301	13.8061	0
10/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	32.1400	31.7500	0.0321	0.0318	0
10/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	13698.9000	13874.9100	13.6989	13.8749	0
10/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	31.3000	30.9300	0.0313	0.0309	0
10/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	13767.6600	13943.6800	13.7677	13.9437	0
10/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	30.5000	30.1400	0.0305	0.0301	0
10/09/2024	R053 On 06-February-25			Bond Future	11.1516	11.1313	108.2936	108.4731	0
10/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14307.6200	14478.6300	14.3076	14.4786	0
10/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	394.3000	385.7900	0.3943	0.3858	0
10/09/2024	R053 On 08-May-25			Bond Future	11.2424	11.2215	104.5794	104.7619	0
10/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12258.1300	12416.7900	12.2581	12.4168	0
10/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1245.9400	1222.1200	1.2459	1.2221	0
10/09/2024	R053 On 07-August-25			Bond Future	11.3423	11.3207	106.5988	106.7842	0
10/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15177.9000	15339.9400	15.1779	15.3399	0
10/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1413.1500	1389.8300	1.4132	1.3898	0
10/09/2024	R053 On 06-November-25			Bond Future	11.4501	11.4278	102.7678	102.9562	0
10/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7601.8600	7721.6400	7.6019	7.7216	0
10/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5048.3600	4979.7500	5.0484	4.9798	0
10/09/2024	R186 On 07-November-24			Bond Future	7.9972	7.9803	108.8790	108.9123	158,413
10/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2210.8000	2243.7800	2.2108	2.2438	0
10/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	15.7800	15.4500	0.0158	0.0155	0
10/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2229.4300	2262.4300	2.2294	2.2624	0
10/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	15.3000	14.9900	0.0153	0.0150	0
10/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2248.0600	2281.0700	2.2481	2.2811	0
10/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	14.8300	14.5300	0.0148	0.0145	0
10/09/2024	R186 On 06-February-25			Bond Future	7.9415	7.9223	105.8175	105.8510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2018.4700	2048.5000	2.0185	2.0485	0
10/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	140.0600	136.5700	0.1401	0.1366	0
10/09/2024	R186 On 08-May-25			Bond Future	7.9262	7.9042	107.9212	107.9547	0
10/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1232.1700	1256.2400	1.2322	1.2562	0
10/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	409.0400	399.5600	0.4090	0.3996	0
10/09/2024	R186 On 07-August-25			Bond Future	7.9468	7.9209	104.6973	104.7309	0
10/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1819.6500	1847.8300	1.8197	1.8478	1,983
10/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	189.6100	184.1900	0.1896	0.1842	0
10/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2312.0900	2342.4900	2.3121	2.3425	0
10/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	101.9800	98.7800	0.1020	0.0988	0
10/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2965.1200	2997.2400	2.9651	2.9972	0
10/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	42.6600	41.1800	0.0427	0.0412	1,983
10/09/2024	R186 On 06-November-25			Bond Future	7.9950	7.9633	106.6944	106.7282	0
10/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	715.5300	734.6000	0.7155	0.7346	0
10/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	572.0400	557.3500	0.5720	0.5574	0
10/09/2024	R202 On 07-November-24			Bond Future	272.5084	271.9036	272.5084	271.9036	1,076
10/09/2024	R202 On 06-February-25			Bond Future	273.0026	272.3838	273.0026	272.3838	0
10/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6212.6000	5593.8200	6.2126	5.5938	0
10/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R202 On 08-May-25			Bond Future	278.4989	277.8660	278.4989	277.8660	0
10/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	6188.8600	5556.0300	6.1889	5.5560	0
10/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R202 On 07-August-25			Bond Future	278.6377	277.9888	278.6377	277.9888	0
10/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	7037.6500	6388.8300	7.0377	6.3888	0
10/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R202 On 06-November-25			Bond Future	284.0285	283.3658	284.0285	283.3658	0
10/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8388.5100	7725.8400	8.3885	7.7258	0
10/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R209 On 07-November-24			Bond Future	10.6157	10.6114	72.2698	72.2923	16,897
10/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7713.9700	7737.4000	7.7140	7.7374	0
10/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	20.8300	21.7500	0.0208	0.0218	0
10/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7758.0100	7781.4200	7.7580	7.7814	0
10/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	20.2400	21.1400	0.0202	0.0211	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7802.0000	7825.4000	7.8020	7.8254	0
10/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	19.6500	20.5400	0.0197	0.0205	0
10/09/2024	R209 On 06-February-25			Bond Future	10.6932	10.6888	73.7639	73.7865	0
10/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8468.4900	8492.3700	8.4685	8.4924	0
10/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	212.5300	213.7800	0.2125	0.2138	0
10/09/2024	R209 On 08-May-25			Bond Future	10.7850	10.7805	72.0764	72.0991	0
10/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6204.2700	6226.5400	6.2043	6.2265	0
10/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	907.6300	907.2400	0.9076	0.9072	0
10/09/2024	R209 On 07-August-25			Bond Future	10.8883	10.8837	73.4693	73.4920	0
10/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9077.4500	9099.9600	9.0775	9.1000	0
10/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	886.4300	886.2800	0.8864	0.8863	0
10/09/2024	R209 On 06-November-25			Bond Future	11.0016	10.9969	71.7192	71.7420	0
10/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4379.2900	4396.8600	4.3793	4.3969	0
10/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3089.2800	3084.0800	3.0893	3.0841	0
10/09/2024	R210 On 07-November-24			Bond Future	243.0913	243.4378	243.0913	243.4378	1,557
10/09/2024	R210 On 06-February-25			Bond Future	248.1765	248.5292	248.1765	248.5292	0
10/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8566.5300	8919.1800	8.5665	8.9192	0
10/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R210 On 08-May-25			Bond Future	249.7712	250.1285	249.7712	250.1285	0
10/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1741.2200	2098.5000	1.7412	2.0985	0
10/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R210 On 07-August-25			Bond Future	254.6625	255.0256	254.6625	255.0256	0
10/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6222.5300	6585.5600	6.2225	6.5856	0
10/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R210 On 06-November-25			Bond Future	256.1265	256.4931	256.1265	256.4931	0
10/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3986.5400	4353.1100	3.9865	4.3531	0
10/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
10/09/2024	R213 On 07-November-24			Bond Future	9.4680	9.4634	89.8818	89.9017	77,568
10/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7169.7200	7190.2900	7.1697	7.1903	0
10/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	15.1400	15.8500	0.0151	0.0159	0
10/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7208.2900	7228.8500	7.2083	7.2289	0
10/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	14.7500	15.4500	0.0148	0.0155	0
10/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7246.8500	7267.4000	7.2469	7.2674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	14.3800	15.0700	0.0144	0.0151	0
10/09/2024	R213 On 06-February-25			Bond Future	9.5290	9.5242	91.7404	91.7602	0
10/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7355.5100	7376.0200	7.3555	7.3760	0
10/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	111.7700	112.4600	0.1118	0.1125	0
10/09/2024	R213 On 08-May-25			Bond Future	9.6051	9.6002	90.0076	90.0273	0
10/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4430.1600	4448.6900	4.4302	4.4487	0
10/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	812.3100	811.1200	0.8123	0.8111	0
10/09/2024	R213 On 07-August-25			Bond Future	9.6998	9.6948	91.7484	91.7680	0
10/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7802.6700	7821.9800	7.8027	7.8220	0
10/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	521.3900	521.0900	0.5214	0.5211	0
10/09/2024	R213 On 06-November-25			Bond Future	9.8159	9.8107	89.9465	89.9661	0
10/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3156.5900	3170.8700	3.1566	3.1709	0
10/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2279.7000	2274.3800	2.2797	2.2744	0
10/09/2024	R214 On 07-November-24			Bond Future	10.9065	10.8920	68.0445	68.1260	19,548
10/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8577.4800	8659.0300	8.5775	8.6590	0
10/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	15.0900	15.1900	0.0151	0.0152	0
10/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8622.5100	8704.0700	8.6225	8.7041	0
10/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	14.6500	14.7600	0.0147	0.0148	0
10/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8667.5200	8749.0800	8.6675	8.7491	0
10/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	14.2300	14.3400	0.0142	0.0143	0
10/09/2024	R214 On 06-February-25			Bond Future	10.9845	10.9696	69.4515	69.5343	0
10/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	4842.9000	4913.0500	4.8429	4.9131	554
10/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	798.9800	786.3000	0.7990	0.7863	0
10/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	6899.0300	6975.7200	6.8990	6.9757	554
10/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	410.5600	404.4200	0.4106	0.4044	0
10/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	8832.7300	8912.5700	8.8327	8.9126	0
10/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	221.8800	218.8900	0.2219	0.2189	0
10/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12567.7700	12650.1200	12.5678	12.6501	0
10/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	45.6000	45.1200	0.0456	0.0451	554
10/09/2024	R214 On 08-May-25			Bond Future	11.0698	11.0544	67.5292	67.6133	0
10/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7512.2600	7586.0900	7.5123	7.5861	0
10/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	797.3600	787.1000	0.7974	0.7871	0
10/09/2024	R214 On 07-August-25			Bond Future	11.1654	11.1495	68.8346	68.9200	0
10/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9665.4000	9740.9000	9.6654	9.7409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	917.7900	907.9200	0.9178	0.9079	0
10/09/2024	R214 On 06-November-25			Bond Future	11.2711	11.2548	66.8480	66.9347	0
10/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5068.3300	5125.6000	5.0683	5.1256	0
10/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3152.6600	3123.2200	3.1527	3.1232	0
10/09/2024	R248 On 07-November-24			Bond Future	11.0378	11.0284	82.7050	82.7706	250,990
10/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	10768.4500	10834.6000	10.7685	10.8346	0
10/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	20.8200	21.4000	0.0208	0.0214	0
10/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	10822.3300	10888.4700	10.8223	10.8885	0
10/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	20.2700	20.8400	0.0203	0.0208	0
10/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	10876.1300	10942.2600	10.8761	10.9423	0
10/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	19.7200	20.2800	0.0197	0.0203	0
10/09/2024	R248 On 06-February-25			Bond Future	11.1179	11.1082	84.4151	84.4817	10,000
10/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	591.6900	609.4900	0.5917	0.6095	660
10/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6569.4000	6520.5700	6.5694	6.5206	0
10/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2278.1800	2318.3100	2.2782	2.3183	660
10/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	3096.3500	3069.8500	3.0964	3.0699	0
10/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5160.9300	5217.1800	5.1609	5.2172	0
10/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1320.1500	1309.7700	1.3202	1.3098	660
10/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10166.8000	10231.8100	10.1668	10.2318	0
10/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	368.0700	366.4500	0.3681	0.3665	0
10/09/2024	R248 On 08-May-25			Bond Future	11.2048	11.1949	81.6468	81.7142	0
10/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9524.8500	9586.2900	9.5249	9.5863	0
10/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	934.6200	928.6400	0.9346	0.9286	0
10/09/2024	R248 On 07-August-25			Bond Future	11.3019	11.2917	83.2247	83.2930	0
10/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12257.8400	12320.3000	12.2578	12.3203	0
10/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1067.1800	1061.3100	1.0672	1.0613	0
10/09/2024	R248 On 06-November-25			Bond Future	11.4087	11.3982	80.3695	80.4387	0
10/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	5993.5700	6040.7600	5.9936	6.0408	0
10/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3866.2600	3844.2500	3.8663	3.8443	0
10/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
10/09/2024	X213 On 28-February-31			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
10/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0