



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 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
13/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	2025 On 07-November-24			Bond Future	185.1434	185.1742	185.1434	185.1742	9,240
13/09/2024	2029 On 07-November-24			Bond Future	134.4317	134.4290	134.4317	134.4290	9,984
13/09/2024	2029 On 06-February-25			Bond Future	137.2246	137.2435	137.2246	137.2435	0
13/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4824.5800	4843.5400	4.8246	4.8435	0
13/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2029 On 08-May-25			Bond Future	138.5486	138.5822	138.5486	138.5822	0
13/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	698.6000	732.1900	0.6986	0.7322	0
13/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2029 On 07-August-25			Bond Future	141.2569	141.2997	141.2569	141.2997	0
13/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3846.9300	3889.6800	3.8469	3.8897	0
13/09/2024	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
13/09/2024	2029 On 06-November-25			Bond Future	142.5291	142.5833	142.5291	142.5833	0
13/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2739.1400	2793.3000	2.7391	2.7933	0
13/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2030 On 07-November-24			Bond Future	8.9190	8.9995	98.4711	98.1494	184,662
13/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5026.7600	4713.2000	5.0268	4.7132	600
13/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	21.1100	29.2200	0.0211	0.0292	0
13/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6861.4300	6541.4000	6.8614	6.5414	600
13/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	3.8400	5.4800	0.0038	0.0055	0
13/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6970.6800	6650.4900	6.9707	6.6505	0
13/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	3.4600	4.9400	0.0035	0.0049	0
13/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7007.0700	6686.8400	7.0071	6.6868	0
13/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	3.3400	4.7800	0.0033	0.0048	0
13/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7043.4300	6723.1500	7.0434	6.7232	0
13/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	3.2200	4.6100	0.0032	0.0046	0
13/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11115.6300	10793.9600	11.1156	10.7940	0
13/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	600
13/09/2024	2030 On 06-February-25			Bond Future	8.9527	9.0340	96.4830	96.1705	0
13/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	905.5900	778.2300	0.9056	0.7782	800
13/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1962.5200	2147.6900	1.9625	2.1477	0
13/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1882.0000	1686.3100	1.8820	1.6863	800
13/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1011.5300	1128.3700	1.0115	1.1284	0
13/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3262.5800	3012.8000	3.2626	3.0128	0
13/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	474.3600	537.1100	0.4744	0.5371	800
13/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6473.8800	6176.1100	6.4739	6.1761	0
13/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	96.9500	111.7100	0.0970	0.1117	0
13/09/2024	2030 On 08-May-25			Bond Future	9.0170	9.1009	98.3930	98.0842	0
13/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1156.9000	1034.1200	1.1569	1.0341	800
13/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2409.6600	2595.6900	2.4097	2.5957	0
13/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2084.6400	1910.3600	2.0846	1.9104	800
13/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1485.9800	1620.5100	1.4860	1.6205	0
13/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3978.7800	3744.0900	3.9788	3.7441	0
13/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	683.3500	757.4700	0.6834	0.7575	0
13/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4148.0000	3909.4400	4.1480	3.9094	0
13/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	640.9000	711.1500	0.6409	0.7112	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5081.6200	4824.6200	5.0816	4.8246	1,640
13/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	455.6000	507.4100	0.4556	0.5074	0
13/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6235.8400	5962.4500	6.2358	5.9625	2,280
13/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	302.6400	338.0600	0.3026	0.3381	0
13/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9870.1700	9569.1200	9.8702	9.5691	0
13/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	54.4200	62.1800	0.0544	0.0622	1,640
13/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11184.1900	10879.2900	11.1842	10.8793	0
13/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	25.2900	29.2000	0.0253	0.0292	2,280
13/09/2024	2030 On 07-August-25			Bond Future	9.1024	9.1904	96.2817	95.9728	0
13/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5335.4300	5100.9500	5.3354	5.1010	1,054
13/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	638.0200	712.4700	0.6380	0.7125	0
13/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7128.3400	6866.4300	7.1283	6.8664	0
13/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	377.2200	424.2400	0.3772	0.4242	0
13/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10039.1200	9748.0300	10.0391	9.7480	0
13/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	113.1700	131.0100	0.1132	0.1310	1,054
13/09/2024	2030 On 06-November-25			Bond Future	9.1952	9.2874	98.1130	97.8052	0
13/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2871.8900	2708.0100	2.8719	2.7080	0
13/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1725.9600	1869.9300	1.7260	1.8699	0
13/09/2024	2032 On 07-November-24			Bond Future	9.6479	9.7492	93.6953	93.1950	102,633
13/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1372.9700	1110.0600	1.3730	1.1101	50
13/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	868.8700	1106.3200	0.8689	1.1063	0
13/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1727.9100	1423.8700	1.7279	1.4239	0
13/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	684.7700	881.0900	0.6848	0.8811	0
13/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1865.0500	1547.0300	1.8651	1.5470	100
13/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	626.8900	809.2300	0.6269	0.8092	0
13/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4688.1700	4226.0400	4.6882	4.2260	0
13/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	121.2400	159.4700	0.1212	0.1595	200
13/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6929.1300	6438.5200	6.9291	6.4385	600
13/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	34.0400	43.7900	0.0340	0.0438	0
13/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8504.9800	8008.0800	8.5050	8.0081	0
13/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	13.8400	17.3000	0.0138	0.0173	0
13/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8548.4300	8051.4300	8.5484	8.0514	0
13/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	13.5000	16.8600	0.0135	0.0169	0
13/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8591.8500	8094.7600	8.5919	8.0948	0

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13/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	13.1700	16.4400	0.0132	0.0164	0
13/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9111.3000	8613.2200	9.1113	8.6132	600
13/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	9.8000	12.0800	0.0098	0.0121	0
13/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9240.6600	8742.3800	9.2407	8.7424	1,615
13/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	9.1100	11.1900	0.0091	0.0112	0
13/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14664.2900	14163.9400	14.6643	14.1639	0
13/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	600
13/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16269.8800	15769.5200	16.2699	15.7695	0
13/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
13/09/2024	2032 On 06-February-25			Bond Future	9.7120	9.8151	95.6190	95.1234	0
13/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1127.4300	951.6100	1.1274	0.9516	800
13/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2548.8000	2868.5600	2.5488	2.8686	0
13/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2352.4700	2070.6000	2.3525	2.0706	800
13/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1356.1500	1569.8600	1.3562	1.5699	0
13/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4717.9900	4322.4800	4.7180	4.3225	0
13/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	513.3600	613.4300	0.5134	0.6134	800
13/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9167.6200	8694.7900	9.1676	8.6948	0
13/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	96.4600	119.2100	0.0965	0.1192	0
13/09/2024	2032 On 08-May-25			Bond Future	9.7942	9.9004	93.3494	92.8536	0
13/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1466.5300	1287.1200	1.4665	1.2871	800
13/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3240.7600	3557.1300	3.2408	3.5571	0
13/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2622.8600	2362.1600	2.6229	2.3622	800
13/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2036.1400	2271.2200	2.0361	2.2712	0
13/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5801.3500	5412.9200	5.8014	5.4129	0
13/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	756.8000	864.1500	0.7568	0.8642	0
13/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6017.3000	5623.4700	6.0173	5.6235	0
13/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	711.5000	813.4500	0.7115	0.8135	800
13/09/2024	2032 On 07-August-25			Bond Future	9.8920	10.0024	95.1498	94.6499	0
13/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9550.9000	9123.9100	9.5509	9.1239	0
13/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	532.4700	605.3600	0.5325	0.6054	0
13/09/2024	2032 On 06-November-25			Bond Future	10.0046	10.1193	92.7996	92.2970	0
13/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4233.1700	3919.6200	4.2332	3.9196	0
13/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2429.4500	2618.5700	2.4295	2.6186	0
13/09/2024	2033 On 07-November-24			Bond Future	128.0952	128.1184	128.0952	128.1184	6,936

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13/09/2024	2033 On 06-February-25			Bond Future	130.7566	130.8009	130.7566	130.8009	0
13/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5816.5900	5860.8600	5.8166	5.8609	0
13/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2033 On 08-May-25			Bond Future	131.8515	131.9101	131.8515	131.9101	0
13/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1231.4600	1290.0900	1.2315	1.2901	0
13/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2033 On 07-August-25			Bond Future	134.4290	134.4969	134.4290	134.4969	0
13/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5779.0300	5846.9300	5.7790	5.8469	0
13/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2033 On 06-November-25			Bond Future	135.4669	135.5461	135.4669	135.5461	0
13/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2326.9400	2406.1300	2.3269	2.4061	0
13/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2037 On 07-November-24			Bond Future	10.7251	10.8368	87.4173	86.7507	203,135
13/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	10133.2100	9473.2400	10.1332	9.4732	0
13/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	9.2100	15.8800	0.0092	0.0159	0
13/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	10182.9800	9522.8400	10.1830	9.5228	0
13/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	8.9300	15.4300	0.0089	0.0154	0
13/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	10232.7200	9572.4000	10.2327	9.5724	0
13/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	8.6600	14.9800	0.0087	0.0150	0
13/09/2024	2037 On 06-February-25			Bond Future	10.8086	10.9222	84.9516	84.2852	0
13/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10648.2200	10023.9100	10.6482	10.0239	0
13/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	157.3300	199.4400	0.1573	0.1994	0
13/09/2024	2037 On 08-May-25			Bond Future	10.9111	11.0276	86.6328	85.9617	3,975
13/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8110.4500	7567.4500	8.1105	7.5675	0
13/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	829.4600	957.5100	0.8295	0.9575	0
13/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	9411.0900	8840.1300	9.4111	8.8401	15,000
13/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	621.6100	721.7000	0.6216	0.7217	0
13/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12652.7800	12031.5500	12.6528	12.0316	7,500
13/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	272.6400	322.4600	0.2726	0.3225	0
13/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12865.4200	12241.4700	12.8654	12.2415	7,500
13/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	254.7200	301.8200	0.2547	0.3018	0
13/09/2024	2037 On 07-August-25			Bond Future	11.0275	11.1478	84.0432	83.3643	0
13/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2376.3300	2147.1700	2.3763	2.1472	2,341
13/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5149.3100	5599.0200	5.1493	5.5990	0

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13/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2590.2200	2345.9900	2.5902	2.3460	200
13/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4830.9300	5265.5700	4.8309	5.2656	0
13/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4922.0400	4542.5300	4.9220	4.5425	0
13/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2734.8600	3034.2200	2.7349	3.0342	2,541
13/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7711.6300	7229.4900	7.7116	7.2295	0
13/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1562.3700	1759.1000	1.5624	1.7591	2,541
13/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	11106.8400	10546.4300	11.1068	10.5464	0
13/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	836.1700	954.6300	0.8362	0.9546	0
13/09/2024	2037 On 06-November-25			Bond Future	11.1461	11.2701	85.6403	84.9544	0
13/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5769.1600	5344.4200	5.7692	5.3444	0
13/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3135.6000	3396.6900	3.1356	3.3967	0
13/09/2024	2038 On 07-November-24			Bond Future	140.8360	141.3257	140.8360	141.3257	3,218
13/09/2024	2038 On 06-February-25			Bond Future	141.6486	142.1716	141.6486	142.1716	0
13/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6418.6100	6941.5700	6.4186	6.9416	0
13/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2038 On 08-May-25			Bond Future	144.4888	145.0369	144.4888	145.0369	0
13/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4808.7700	5356.8700	4.8088	5.3569	0
13/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2038 On 07-August-25			Bond Future	145.1555	145.7233	145.1555	145.7233	0
13/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5595.4600	6163.2800	5.5955	6.1633	0
13/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2038 On 06-November-25			Bond Future	147.9556	148.5451	147.9556	148.5451	0
13/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4075.5900	4665.1300	4.0756	4.6651	0
13/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2040 On 07-November-24			Bond Future	10.9766	11.0731	88.0482	87.4236	113,272
13/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6958.6300	6374.2300	6.9586	6.3742	640
13/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	88.6800	128.9100	0.0887	0.1289	0
13/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9680.3200	9067.0600	9.6803	9.0671	0
13/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	20.7500	32.1200	0.0208	0.0321	640
13/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10954.8000	10336.1800	10.9548	10.3362	0
13/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	10.2100	16.2200	0.0102	0.0162	0
13/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	11007.3000	10388.5400	11.0073	10.3885	0
13/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	9.9000	15.7700	0.0099	0.0158	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	11059.7700	10440.8400	11.0598	10.4408	0
13/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	9.6200	15.3200	0.0096	0.0153	0
13/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12558.3500	11936.0100	12.5584	11.9360	0
13/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	3.4500	5.7400	0.0035	0.0057	640
13/09/2024	2040 On 06-February-25			Bond Future	11.0621	11.1598	85.3447	84.7214	14
13/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2209.2300	1928.3800	2.2092	1.9284	780
13/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2609.2900	2951.7800	2.6093	2.9518	0
13/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5008.7300	4561.8800	5.0087	4.5619	0
13/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1060.1100	1236.6000	1.0601	1.2366	780
13/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7392.0000	6871.0200	7.3920	6.8710	0
13/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	539.1400	641.5000	0.5391	0.6415	780
13/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	11112.8600	10530.7500	11.1129	10.5308	0
13/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	193.4900	234.7200	0.1935	0.2347	0
13/09/2024	2040 On 08-May-25			Bond Future	11.1650	11.2649	87.0336	86.4065	3,900
13/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	9343.1800	8818.3000	9.3432	8.8183	0
13/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	809.1400	911.3500	0.8091	0.9114	0
13/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9897.2600	9362.6100	9.8973	9.3626	15,000
13/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	722.9400	815.3800	0.7229	0.8154	0
13/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	13012.2800	12435.2500	13.0123	12.4353	7,500
13/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	362.0900	412.1500	0.3621	0.4122	0
13/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	13324.4700	12743.7900	13.3245	12.7438	7,500
13/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	330.6400	377.0500	0.3306	0.3771	0
13/09/2024	2040 On 07-August-25			Bond Future	11.2807	11.3837	84.2009	83.5668	0
13/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	12089.0900	11606.7500	12.0891	11.6068	0
13/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	910.4600	1062.1900	0.9105	1.0622	0
13/09/2024	2040 On 06-November-25			Bond Future	11.3978	11.5036	85.8005	85.1603	0
13/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6144.0700	5737.7100	6.1441	5.7377	0
13/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3517.1500	3750.9800	3.5172	3.7510	0
13/09/2024	2044 On 07-November-24			Bond Future	11.0290	11.1254	84.4055	83.7581	89,144
13/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	6305.7300	5718.5000	6.3057	5.7185	0
13/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	142.9400	203.1200	0.1429	0.2031	13,875
13/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7698.9700	7084.9900	7.6990	7.0850	0
13/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	71.1800	104.6100	0.0712	0.1046	9,540
13/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	9081.5900	8452.1900	9.0816	8.4522	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	34.9200	52.9300	0.0349	0.0529	11,405
13/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	11236.3400	10595.3900	11.2363	10.5954	0
13/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	11.0400	17.5000	0.0110	0.0175	0
13/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	11289.1000	10647.9800	11.2891	10.6480	0
13/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	10.7300	17.0200	0.0107	0.0170	0
13/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	11341.8000	10700.5200	11.3418	10.7005	0
13/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	10.4300	16.5600	0.0104	0.0166	0
13/09/2024	2044 On 06-February-25			Bond Future	11.1094	11.2071	81.7526	81.1054	0
13/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6394.2800	5886.8400	6.3943	5.8868	449
13/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	786.1200	925.8600	0.7861	0.9259	0
13/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8887.2100	8318.6500	8.8872	8.3187	449
13/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	400.6500	479.2700	0.4007	0.4793	0
13/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11493.3600	10888.4500	11.4934	10.8885	0
13/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	199.9200	242.1900	0.1999	0.2422	0
13/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14997.5100	14364.6400	14.9975	14.3646	0
13/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	57.2800	71.5900	0.0573	0.0716	449
13/09/2024	2044 On 08-May-25			Bond Future	11.2054	11.3053	83.3703	82.7185	0
13/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2394.1000	2133.6600	2.3941	2.1337	2,490
13/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4304.7900	4696.1100	4.3048	4.6961	0
13/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5036.0800	4623.6200	5.0361	4.6236	0
13/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2197.4300	2436.7300	2.1974	2.4367	2,490
13/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8362.4900	7843.8700	8.3625	7.8439	0
13/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1086.2600	1219.4000	1.0863	1.2194	2,490
13/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9851.2700	9301.9300	9.8513	9.3019	0
13/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	805.8400	908.2600	0.8058	0.9083	0
13/09/2024	2044 On 07-August-25			Bond Future	11.3129	11.4156	80.5922	79.9327	0
13/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12494.1700	11940.5100	12.4942	11.9405	0
13/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	939.9700	1045.8400	0.9400	1.0458	0
13/09/2024	2044 On 06-November-25			Bond Future	11.4211	11.5266	82.1230	81.4567	0
13/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6439.1400	6011.1400	6.4391	6.0111	0
13/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3604.8600	3843.2200	3.6049	3.8432	0
13/09/2024	2046 On 07-November-24			Bond Future	122.0050	122.3069	122.0050	122.3069	17,306
13/09/2024	2046 On 06-February-25			Bond Future	124.5396	124.8676	124.5396	124.8676	0
13/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10529.5800	10857.6100	10.5296	10.8576	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2046 On 08-May-25			Bond Future	124.7927	125.1401	124.7927	125.1401	0
13/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2822.7000	3170.1200	2.8227	3.1701	0
13/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2046 On 07-August-25			Bond Future	127.2311	127.5930	127.2311	127.5930	0
13/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8541.0700	8902.9600	8.5411	8.9030	0
13/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2046 On 06-November-25			Bond Future	127.3999	127.7783	127.3999	127.7783	0
13/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1989.8900	2368.3000	1.9899	2.3683	0
13/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2050 On 07-November-24			Bond Future	123.9850	124.6409	123.9850	124.6409	15,376
13/09/2024	2050 On 06-February-25			Bond Future	124.2067	124.8962	124.2067	124.8962	582
13/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8606.6900	9296.1800	8.6067	9.2962	0
13/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2050 On 08-May-25			Bond Future	126.6971	127.4134	126.6971	127.4134	0
13/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5537.0700	6253.3700	5.5371	6.2534	0
13/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2050 On 07-August-25			Bond Future	126.7691	127.5072	126.7691	127.5072	0
13/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6879.0700	7617.1700	6.8791	7.6172	0
13/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	2050 On 06-November-25			Bond Future	129.2142	129.9760	129.2142	129.9760	0
13/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4794.1500	5555.9500	4.7942	5.5560	0
13/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	AL37 On 07-November-24			Index Future	1056.7500	1052.7140	1056.7500	1,052.7140	0
13/09/2024	AL37 On 06-February-25			Index Future	1078.4480	1074.5000	1078.4480	1,074.5000	0
13/09/2024	AL37 On 08-May-25			Index Future	1099.8320	1095.9180	1099.8320	1,095.9180	0
13/09/2024	AL37 On 07-August-25			Index Future	1121.0970	1117.1750	1121.0970	1,117.1750	0
13/09/2024	AL37 On 06-November-25			Index Future	1142.5150	1138.6030	1142.5150	1,138.6030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	AL7T On 07-November-24			Index Future	1263.7260	1256.1160	1263.7260	1,256.1160	0
13/09/2024	AL7T On 06-February-25			Index Future	1289.6740	1282.1110	1289.6740	1,282.1110	0
13/09/2024	AL7T On 08-May-25			Index Future	1315.2460	1307.6670	1315.2460	1,307.6670	0
13/09/2024	AL7T On 07-August-25			Index Future	1340.6760	1333.0320	1340.6760	1,333.0320	0
13/09/2024	AL7T On 06-November-25			Index Future	1366.2890	1358.6000	1366.2890	1,358.6000	0
13/09/2024	ALBI On 07-November-24			Index Future	1092.3640	1086.2630	1092.3640	1,086.2630	121
13/09/2024	ALBI On 06-February-25			Index Future	1114.7930	1108.7430	1114.7930	1,108.7430	0
13/09/2024	ALBI On 08-May-25			Index Future	1136.8980	1130.8440	1136.8980	1,130.8440	0
13/09/2024	ALBI On 07-August-25			Index Future	1158.8790	1152.7790	1158.8790	1,152.7790	0
13/09/2024	ALBI On 06-November-25			Index Future	1181.0190	1174.8890	1181.0190	1,174.8890	0
13/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	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
13/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	ES33 On 07-November-24			Bond Future	11.0262	11.1281	81.5828	81.0938	0
13/09/2024	ES33 On 06-February-25			Bond Future	11.1395	11.2431	83.2778	82.7917	0
13/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9546.1700	9060.0700	9.5462	9.0601	0
13/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES33 On 08-May-25			Bond Future	11.2673	11.3737	81.1476	80.6601	0
13/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6375.6400	5888.0800	6.3756	5.8881	0
13/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES33 On 07-August-25			Bond Future	11.4106	11.5208	82.7312	82.2389	0
13/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8926.6200	8434.3400	8.9266	8.4343	0
13/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES33 On 06-November-25			Bond Future	11.5731	11.6872	80.5277	80.0317	0
13/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1877.4800	1381.4600	1.8775	1.3815	0
13/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES42 On 07-November-24			Bond Future	11.3568	11.4585	78.9150	78.2848	0
13/09/2024	ES42 On 06-February-25			Bond Future	11.4491	11.5523	80.5538	79.9232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12160.3600	11529.6900	12.1604	11.5297	0
13/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES42 On 08-May-25			Bond Future	11.5559	11.6616	77.9014	77.2662	0
13/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9270.4800	8635.3500	9.2705	8.6354	0
13/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES42 On 07-August-25			Bond Future	11.6709	11.7797	79.4192	78.7761	0
13/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11147.0500	10503.9400	11.1471	10.5039	0
13/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	ES42 On 06-November-25			Bond Future	11.7964	11.9084	76.6821	76.0322	0
13/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3348.2500	2698.3300	3.3483	2.6983	0
13/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 07-November-24			GOVI	1075.4460	1069.4940	1075.4460	1,069.4940	677
13/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1266660.0000	1207140.0000	126.6660	120.7140	0
13/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1266560.0000	1207040.0000	126.6560	120.7040	0
13/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1266460.0000	1206940.0000	126.6460	120.6940	0
13/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 06-February-25			GOVI	1097.5280	1091.6270	1097.5280	1,091.6270	0
13/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1255280.0000	1196270.0000	125.5280	119.6270	0
13/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 08-May-25			GOVI	1119.2900	1113.3860	1119.2900	1,113.3860	0
13/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	972900.0000	913860.0000	97.2900	91.3860	0
13/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 07-August-25			GOVI	1140.9310	1134.9830	1140.9310	1,134.9830	0
13/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1299310.0000	1239830.0000	129.9310	123.9830	0
13/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GOVI On 06-November-25			GOVI	1162.7280	1156.7520	1162.7280	1,156.7520	0
13/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	507280.0000	447520.0000	50.7280	44.7520	0
13/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/09/2024	IGOV On 07-November-24			Index Future	374.3400	375.1850	374.3400	375.1850	795
13/09/2024	IGOV On 06-February-25			Index Future	382.1170	383.0400	382.1170	383.0400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	IGOV On 08-May-25			Index Future	389.7830	390.7650	389.7830	390.7650	0
13/09/2024	IGOV On 07-August-25			Index Future	397.4070	398.4320	397.4070	398.4320	0
13/09/2024	IGOV On 06-November-25			Index Future	405.0850	406.1600	405.0850	406.1600	0
13/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
13/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
13/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
13/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
13/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
13/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/09/2024	R035 On 07-November-24			Bond Future	10.3751	10.4818	92.4060	91.7862	141,437
13/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	4319.2200	3794.9300	4.3192	3.7949	0
13/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	218.5000	313.9600	0.2185	0.3140	11,000
13/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9711.0200	9097.2100	9.7110	9.0972	0
13/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	8.5600	14.5000	0.0086	0.0145	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9760.7100	9146.7300	9.7607	9.1467	0
13/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	8.2900	14.0600	0.0083	0.0141	0
13/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9810.3600	9196.2200	9.8104	9.1962	0
13/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	8.0200	13.6300	0.0080	0.0136	0
13/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9859.9800	9245.6800	9.8600	9.2457	1,000
13/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	7.7700	13.2200	0.0078	0.0132	0
13/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14768.4900	14148.8300	14.7685	14.1488	0
13/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0900	0.1800	0.0001	0.0002	1,000
13/09/2024	R035 On 06-February-25			Bond Future	10.4591	10.5676	94.3033	93.6858	0
13/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1614.5200	1376.6400	1.6145	1.3766	100
13/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2763.3900	3143.0900	2.7634	3.1431	0
13/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1831.8400	1572.2800	1.8318	1.5723	1,000
13/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2516.8200	2874.8400	2.5168	2.8748	0
13/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2808.0900	2466.4400	2.8081	2.4664	0
13/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1725.2400	2001.1700	1.7252	2.0012	1,100
13/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5378.4900	4906.0700	5.3785	4.9061	0
13/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	737.4000	882.5600	0.7374	0.8826	1,100
13/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	10440.5100	9861.7900	10.4405	9.8618	0
13/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	158.2900	197.1500	0.1583	0.1972	0
13/09/2024	R035 On 08-May-25			Bond Future	10.5530	10.6643	91.6612	91.0406	0
13/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2459.6400	2179.5200	2.4596	2.1795	150
13/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3095.7200	3436.1800	3.0957	3.4362	0
13/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4100.4000	3719.8500	4.1004	3.7199	0
13/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1912.6100	2152.6400	1.9126	2.1526	150
13/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6056.9500	5597.4400	6.0570	5.5974	400
13/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1163.1200	1324.1900	1.1631	1.3242	0
13/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7045.9200	6556.7800	7.0459	6.5568	0
13/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	917.8400	1049.2800	0.9178	1.0493	150
13/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7382.0800	6884.0000	7.3821	6.8840	0
13/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	848.0100	970.5100	0.8480	0.9705	0
13/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	11355.7500	10789.1600	11.3558	10.7892	0
13/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	340.5400	394.5300	0.3405	0.3945	400
13/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	14121.4500	13525.9400	14.1215	13.5259	0
13/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	138.0400	163.1100	0.1380	0.1631	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	R035 On 07-August-25			Bond Future	10.6607	10.7757	93.4296	92.8024	0
13/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10856.2100	10334.5300	10.8562	10.3345	0
13/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	798.3300	903.8300	0.7983	0.9038	0
13/09/2024	R035 On 06-November-25			Bond Future	10.7836	10.9024	90.7016	90.0689	0
13/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5223.4100	4843.7700	5.2234	4.8438	0
13/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3032.7900	3285.8400	3.0328	3.2858	0
13/09/2024	R053 On 07-November-24			Bond Future	10.9728	11.0744	107.0025	106.0841	3,664
13/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	14517.9400	13610.3800	14.5179	13.6104	0
13/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	17.7200	28.5000	0.0177	0.0285	0
13/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	14587.0900	13679.2600	14.5871	13.6793	0
13/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	17.2200	27.7300	0.0172	0.0277	0
13/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	14656.1700	13748.0800	14.6562	13.7481	0
13/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	16.7400	26.9900	0.0167	0.0270	0
13/09/2024	R053 On 06-February-25			Bond Future	11.0501	11.1532	109.1993	108.2792	0
13/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	15136.7800	14283.7600	15.1368	14.2838	0
13/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	317.7800	384.8700	0.3178	0.3849	0
13/09/2024	R053 On 08-May-25			Bond Future	11.1383	11.2438	105.4949	104.5674	0
13/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	13015.2000	12234.4400	13.0152	12.2344	0
13/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1087.5300	1234.2900	1.0875	1.2343	0
13/09/2024	R053 On 07-August-25			Bond Future	11.2348	11.3435	107.5283	106.5890	0
13/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15973.1400	15157.9900	15.9731	15.1580	0
13/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1278.9600	1403.1100	1.2790	1.4031	0
13/09/2024	R053 On 06-November-25			Bond Future	11.3393	11.4511	103.7095	102.7598	0
13/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	8057.9100	7582.5100	8.0579	7.5825	0
13/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4562.6800	5037.0200	4.5627	5.0370	0
13/09/2024	R186 On 07-November-24			Bond Future	7.9308	8.0052	109.0096	108.8634	158,684
13/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2335.9100	2194.2000	2.3359	2.1942	0
13/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	10.3200	14.7600	0.0103	0.0148	0
13/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2354.7100	2212.8500	2.3547	2.2129	0
13/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	10.0100	14.3000	0.0100	0.0143	0
13/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2373.4800	2231.5000	2.3735	2.2315	0
13/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	9.6800	13.8500	0.0097	0.0139	0
13/09/2024	R186 On 06-February-25			Bond Future	7.8740	7.9495	105.9355	105.8035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2120.2900	2003.6900	2.1203	2.0037	0
13/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	123.8500	139.3000	0.1239	0.1393	0
13/09/2024	R186 On 08-May-25			Bond Future	7.8526	7.9339	108.0333	107.9095	0
13/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1284.5200	1221.4500	1.2845	1.2215	0
13/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	349.3100	410.0400	0.3493	0.4100	0
13/09/2024	R186 On 07-August-25			Bond Future	7.8616	7.9542	104.8077	104.6877	0
13/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1908.3500	1810.3500	1.9084	1.8104	1,983
13/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	167.8600	189.8800	0.1679	0.1899	0
13/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2409.2300	2302.5200	2.4092	2.3025	0
13/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	88.6700	101.9800	0.0887	0.1020	0
13/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3069.1200	2955.4500	3.0691	2.9555	0
13/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	36.2100	42.5600	0.0362	0.0426	1,983
13/09/2024	R186 On 06-November-25			Bond Future	7.8946	8.0023	106.8013	106.6866	0
13/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	758.3100	709.8300	0.7583	0.7098	0
13/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	507.8800	574.1100	0.5079	0.5741	0
13/09/2024	R202 On 07-November-24			Bond Future	272.3807	272.8462	272.3807	272.8462	1,076
13/09/2024	R202 On 06-February-25			Bond Future	272.8338	273.3523	272.8338	273.3523	0
13/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6043.8000	6562.3400	6.0438	6.5623	0
13/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R202 On 08-May-25			Bond Future	278.3048	278.8622	278.3048	278.8622	0
13/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5994.8300	6552.1700	5.9948	6.5522	0
13/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R202 On 07-August-25			Bond Future	278.4293	279.0144	278.4293	279.0144	0
13/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6829.3100	7414.4100	6.8293	7.4144	0
13/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R202 On 06-November-25			Bond Future	283.8006	284.4178	283.8006	284.4178	0
13/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8160.5700	8777.7700	8.1606	8.7778	0
13/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R209 On 07-November-24			Bond Future	10.4959	10.5973	72.8977	72.3662	16,897
13/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1348.1300	1087.6700	1.3481	1.0877	100
13/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	1063.6500	1334.7600	1.0637	1.3348	0
13/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	2957.7500	2554.3300	2.9578	2.5543	0
13/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	365.5400	493.6900	0.3655	0.4937	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	8331.7600	7806.6500	8.3318	7.8067	0
13/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	10.6600	17.1200	0.0107	0.0171	0
13/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	8376.0600	7850.7700	8.3761	7.8508	0
13/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	10.3300	16.6100	0.0103	0.0166	0
13/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	8420.3200	7894.8600	8.4203	7.8949	0
13/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	10.0100	16.1200	0.0100	0.0161	0
13/09/2024	R209 On 06-February-25			Bond Future	10.5711	10.6738	74.3943	73.8636	0
13/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9032.2800	8555.2100	9.0323	8.5552	0
13/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	145.8800	199.5800	0.1459	0.1996	0
13/09/2024	R209 On 08-May-25			Bond Future	10.6595	10.7645	72.7137	72.1799	0
13/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6709.9200	6277.5900	6.7099	6.2776	0
13/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	775.9800	877.4700	0.7760	0.8775	0
13/09/2024	R209 On 07-August-25			Bond Future	10.7586	10.8667	74.1163	73.5764	0
13/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9609.7300	9159.9400	9.6097	9.1599	0
13/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	771.7400	861.8400	0.7717	0.8618	0
13/09/2024	R209 On 06-November-25			Bond Future	10.8677	10.9789	72.3747	71.8297	0
13/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4782.8500	4435.0700	4.7829	4.4351	0
13/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2837.4000	3034.5600	2.8374	3.0346	0
13/09/2024	R210 On 07-November-24			Bond Future	242.8779	242.9256	242.8779	242.9256	1,557
13/09/2024	R210 On 06-February-25			Bond Future	247.9238	248.0117	247.9238	248.0117	0
13/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8313.7800	8401.6500	8.3138	8.4017	0
13/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R210 On 08-May-25			Bond Future	249.4937	249.6090	249.4937	249.6090	0
13/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1463.7200	1579.0400	1.4637	1.5790	0
13/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R210 On 07-August-25			Bond Future	254.3699	254.5027	254.3699	254.5027	0
13/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5929.9200	6062.7400	5.9299	6.0627	0
13/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R210 On 06-November-25			Bond Future	255.8139	255.9685	255.8139	255.9685	0
13/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3673.9300	3828.4700	3.6739	3.8285	0
13/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/09/2024	R213 On 07-November-24			Bond Future	9.3437	9.4450	90.4215	89.9811	77,278
13/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7704.0000	7266.0700	7.7040	7.2661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	9.6900	12.1900	0.0097	0.0122	0
13/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7742.7200	7304.7100	7.7427	7.3047	0
13/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	9.4500	11.8700	0.0095	0.0119	0
13/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7781.4200	7343.3300	7.7814	7.3433	0
13/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	9.2200	11.5600	0.0092	0.0116	0
13/09/2024	R213 On 06-February-25			Bond Future	9.4011	9.5044	92.2781	91.8432	0
13/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7863.4200	7449.5600	7.8634	7.4496	0
13/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	81.9100	102.9300	0.0819	0.1029	0
13/09/2024	R213 On 08-May-25			Bond Future	9.4721	9.5787	90.5491	90.1147	0
13/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4838.6300	4504.5700	4.8386	4.5046	0
13/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	679.3500	779.6300	0.6794	0.7796	0
13/09/2024	R213 On 07-August-25			Bond Future	9.5603	9.6715	92.2968	91.8595	0
13/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8269.9700	7893.9900	8.2700	7.8940	0
13/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	440.2500	501.5800	0.4403	0.5016	0
13/09/2024	R213 On 06-November-25			Bond Future	9.6694	9.7854	90.5006	90.0614	0
13/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3474.3900	3215.7400	3.4744	3.2157	0
13/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2043.4400	2223.9500	2.0434	2.2240	0
13/09/2024	R214 On 07-November-24			Bond Future	10.7968	10.8982	68.6634	68.0909	19,317
13/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	9188.9500	8621.5100	9.1890	8.6215	0
13/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	7.6800	12.7400	0.0077	0.0127	0
13/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	9234.1800	8666.6000	9.2342	8.6666	0
13/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	7.4400	12.3600	0.0074	0.0124	0
13/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	9279.3800	8711.6700	9.2794	8.7117	0
13/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	7.2100	12.0000	0.0072	0.0120	0
13/09/2024	R214 On 06-February-25			Bond Future	10.8730	10.9758	70.0733	69.5000	0
13/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5318.5800	4868.7300	5.3186	4.8687	554
13/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	652.8700	776.2900	0.6529	0.7763	0
13/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7437.2000	6932.7900	7.4372	6.9328	554
13/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	326.9400	395.8000	0.3269	0.3958	0
13/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9405.8200	8871.7000	9.4058	8.8717	0
13/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	173.1800	212.3300	0.1732	0.2123	0
13/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	13177.3800	12613.4700	13.1774	12.6135	0
13/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	33.4200	42.7800	0.0334	0.0428	554
13/09/2024	R214 On 08-May-25			Bond Future	10.9555	11.0604	68.1581	67.5803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8030.0900	7545.9100	8.0301	7.5459	0
13/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	686.3300	779.9300	0.6863	0.7799	0
13/09/2024	R214 On 07-August-25			Bond Future	11.0477	11.1554	69.4731	68.8882	0
13/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	10191.2900	9703.0000	10.1913	9.7030	0
13/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	805.2200	901.8000	0.8052	0.9018	0
13/09/2024	R214 On 06-November-25			Bond Future	11.1501	11.2606	67.4951	66.9038	0
13/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5475.4000	5092.7700	5.4754	5.0928	0
13/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2912.6400	3121.2700	2.9126	3.1213	0
13/09/2024	R248 On 07-November-24			Bond Future	10.9433	11.0346	83.3689	82.7278	250,950
13/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	11422.9300	10788.3600	11.4229	10.7884	0
13/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	11.4500	18.0000	0.0115	0.0180	0
13/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	11477.0400	10842.3000	11.4770	10.8423	0
13/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	11.1300	17.5100	0.0111	0.0175	0
13/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11531.0600	10896.1600	11.5311	10.8962	0
13/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	10.8000	17.0200	0.0108	0.0170	0
13/09/2024	R248 On 06-February-25			Bond Future	11.0218	11.1143	85.0807	84.4398	10,000
13/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	699.8800	585.2500	0.6999	0.5853	660
13/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6012.0100	6538.2600	6.0120	6.5383	0
13/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2570.8500	2271.9000	2.5709	2.2719	660
13/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2723.4400	3065.3700	2.7234	3.0654	0
13/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5625.6700	5162.2700	5.6257	5.1623	0
13/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1119.3100	1296.7900	1.1193	1.2968	660
13/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10763.8500	10180.1600	10.7639	10.1802	0
13/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	299.5400	356.7300	0.2995	0.3567	0
13/09/2024	R248 On 08-May-25			Bond Future	11.1064	11.2008	82.3192	81.6739	0
13/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	10081.5700	9537.0800	10.0816	9.5371	0
13/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	818.9000	919.7700	0.8189	0.9198	0
13/09/2024	R248 On 07-August-25			Bond Future	11.2005	11.2975	83.9071	83.2541	0
13/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12833.3300	12273.9000	12.8333	12.2739	0
13/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	960.2800	1053.7700	0.9603	1.0538	0
13/09/2024	R248 On 06-November-25			Bond Future	11.3044	11.4040	81.0607	80.4010	0
13/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6424.7000	6001.1400	6.4247	6.0011	0
13/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3606.2800	3842.3300	3.6063	3.8423	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0