



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
19/09/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	2025 On 07-November-24			Bond Future	185.0511	185.0782	185.0511	185.0782	9,240
19/09/2024	2029 On 07-November-24			Bond Future	134.2392	134.3182	134.2392	134.3182	7,884
19/09/2024	2029 On 06-February-25			Bond Future	137.0323	137.1117	137.0323	137.1117	0
19/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4632.2800	4711.7300	4.6323	4.7117	0
19/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2029 On 08-May-25			Bond Future	138.3617	138.4413	138.3617	138.4413	0
19/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	511.7400	591.3400	0.5117	0.5913	0
19/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2029 On 07-August-25			Bond Future	141.0715	141.1512	141.0715	141.1512	0
19/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3661.4700	3741.2300	3.6615	3.7412	0
19/09/2024	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
19/09/2024	2029 On 06-November-25			Bond Future	142.3470	142.4275	142.3470	142.4275	0
19/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2557.0400	2637.4600	2.5570	2.6375	0
19/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2030 On 07-November-24			Bond Future	8.8861	8.8402	98.6031	98.7876	182,987
19/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5150.0300	5332.8800	5.1500	5.3329	600
19/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	12.3700	10.7400	0.0124	0.0107	0
19/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6991.4500	7175.7000	6.9915	7.1757	600
19/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1.8500	1.6200	0.0019	0.0016	0
19/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7100.8700	7285.1500	7.1009	7.2852	0
19/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1.6400	1.4400	0.0016	0.0014	0
19/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7137.3200	7321.6100	7.1373	7.3216	0
19/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1.5800	1.3900	0.0016	0.0014	0
19/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7173.7400	7358.0300	7.1737	7.3580	0
19/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1.5200	1.3300	0.0015	0.0013	0
19/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11247.6300	11432.1100	11.2476	11.4321	0
19/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
19/09/2024	2030 On 06-February-25			Bond Future	8.9170	8.8684	96.6206	96.8081	0
19/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	932.3200	1013.8300	0.9323	1.0138	800
19/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1851.6300	1745.6900	1.8516	1.7457	0
19/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1938.2800	2061.3700	1.9383	2.0614	800
19/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	930.1900	865.8300	0.9302	0.8658	0
19/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3348.8800	3503.1900	3.3489	3.5032	0
19/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	423.0400	389.9000	0.4230	0.3899	800
19/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6595.5300	6775.8900	6.5955	6.7759	0
19/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	80.9800	73.8900	0.0810	0.0739	0
19/09/2024	2030 On 08-May-25			Bond Future	8.9780	8.9266	98.5372	98.7273	0
19/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1193.5000	1275.7400	1.1935	1.2757	800
19/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2302.0100	2194.1700	2.3020	2.1942	0
19/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2144.4800	2259.2800	2.1445	2.2593	800
19/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1401.5700	1326.2900	1.4016	1.3263	0
19/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4071.1800	4222.7700	4.0712	4.2228	0
19/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	631.5000	593.0100	0.6315	0.5930	0
19/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4242.6200	4396.4000	4.2426	4.3964	0
19/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	591.2700	554.9700	0.5913	0.5550	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5186.8800	5350.5600	5.1869	5.3506	1,640
19/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	416.6100	390.2100	0.4166	0.3902	0
19/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6351.2900	6523.5300	6.3513	6.5235	2,280
19/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	273.8400	256.0000	0.2738	0.2560	0
19/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10006.9200	10193.3900	10.0069	10.1934	0
19/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	46.9200	43.3100	0.0469	0.0433	1,640
19/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11324.4800	11512.8100	11.3245	11.5128	0
19/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	21.3300	19.5800	0.0213	0.0196	2,280
19/09/2024	2030 On 07-August-25			Bond Future	9.0596	9.0050	96.4323	96.6250	0
19/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5443.1300	5603.4200	5.4431	5.6034	1,054
19/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	595.1100	562.6600	0.5951	0.5627	0
19/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7250.1000	7423.1800	7.2501	7.4232	0
19/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	348.3700	328.7100	0.3484	0.3287	0
19/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10178.3700	10364.4700	10.1784	10.3645	0
19/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	101.8100	95.1700	0.1018	0.0952	1,054
19/09/2024	2030 On 06-November-25			Bond Future	9.1485	9.0903	98.2696	98.4652	0
19/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2949.6000	3071.4100	2.9496	3.0714	0
19/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1647.1000	1573.3600	1.6471	1.5734	0
19/09/2024	2032 On 07-November-24			Bond Future	9.5666	9.5472	94.0990	94.1957	101,428
19/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1559.1700	1631.6600	1.5592	1.6317	50
19/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	651.3400	627.1400	0.6513	0.6271	0
19/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1945.0000	2023.4800	1.9450	2.0235	0
19/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	498.1300	479.9200	0.4981	0.4799	0
19/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2092.8500	2173.2100	2.0929	2.1732	100
19/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	450.9600	434.6300	0.4510	0.4346	0
19/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5041.6900	5136.8000	5.0417	5.1368	0
19/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	71.0300	69.4500	0.0710	0.0695	200
19/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7315.8700	7412.4700	7.3159	7.4125	600
19/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	17.0500	16.9600	0.0171	0.0170	0
19/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8901.0800	8997.8300	8.9011	8.9978	0
19/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	6.2100	6.2700	0.0062	0.0063	0
19/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8944.7000	9041.4500	8.9447	9.0415	0
19/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	6.0400	6.1000	0.0060	0.0061	0
19/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8988.2900	9085.0300	8.9883	9.0850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	5.8800	5.9300	0.0059	0.0059	0
19/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9509.4500	9606.2000	9.5095	9.6062	600
19/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	4.2200	4.2800	0.0042	0.0043	0
19/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9639.1700	9735.9200	9.6392	9.7359	1,615
19/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	3.8900	3.9500	0.0039	0.0040	0
19/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15068.0000	15164.6900	15.0680	15.1647	0
19/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	600
19/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16673.6100	16770.3000	16.6736	16.7703	0
19/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
19/09/2024	2032 On 06-February-25			Bond Future	9.6261	9.6060	96.0340	96.1318	0
19/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1257.9400	1305.0600	1.2579	1.3051	800
19/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2264.2800	2213.5800	2.2643	2.2136	0
19/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2571.2600	2639.5800	2.5713	2.6396	800
19/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1159.9100	1130.4100	1.1599	1.1304	0
19/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5035.4000	5122.0400	5.0354	5.1220	0
19/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	415.7400	404.5600	0.4157	0.4046	800
19/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9557.9100	9654.0000	9.5579	9.6540	0
19/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	71.7200	69.9900	0.0717	0.0700	0
19/09/2024	2032 On 08-May-25			Bond Future	9.7033	9.6824	93.7766	93.8754	0
19/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1610.6100	1656.6900	1.6106	1.6567	800
19/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2957.5700	2904.9200	2.9576	2.9049	0
19/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2835.9900	2898.6500	2.8360	2.8987	800
19/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1822.0000	1785.9300	1.8220	1.7859	0
19/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6124.3200	6208.9900	6.1243	6.2090	0
19/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	652.5000	638.4400	0.6525	0.6384	0
19/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6345.2000	6430.7300	6.3452	6.4307	0
19/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	612.1300	598.9300	0.6121	0.5989	800
19/09/2024	2032 On 07-August-25			Bond Future	9.7956	9.7738	95.5890	95.6886	0
19/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9923.7800	10014.9900	9.9238	10.0150	0
19/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	466.1700	457.7300	0.4662	0.4577	0
19/09/2024	2032 On 06-November-25			Bond Future	9.9024	9.8796	93.2503	93.3511	0
19/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4487.9100	4554.9900	4.4879	4.5550	0
19/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2233.4800	2199.8100	2.2335	2.1998	0
19/09/2024	2033 On 07-November-24			Bond Future	127.8393	127.8570	127.8393	127.8570	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
19/09/2024	2033 On 06-February-25			Bond Future	130.4992	130.5161	130.4992	130.5161	0
19/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5559.1800	5576.1400	5.5592	5.5761	0
19/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2033 On 08-May-25			Bond Future	131.5982	131.6141	131.5982	131.6141	0
19/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	978.1900	994.1400	0.9782	0.9941	0
19/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2033 On 07-August-25			Bond Future	134.1755	134.1905	134.1755	134.1905	0
19/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5525.5000	5540.5200	5.5255	5.5405	0
19/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2033 On 06-November-25			Bond Future	135.2158	135.2302	135.2158	135.2302	0
19/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2075.8100	2090.2400	2.0758	2.0902	0
19/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2037 On 07-November-24			Bond Future	10.5460	10.5577	88.5019	88.4303	214,930
19/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11210.9800	11139.7200	11.2110	11.1397	0
19/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	2.3300	2.7500	0.0023	0.0028	0
19/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11260.9500	11189.6800	11.2610	11.1897	0
19/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	2.2500	2.6600	0.0023	0.0027	0
19/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11310.8800	11239.6000	11.3109	11.2396	0
19/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	2.1700	2.5700	0.0022	0.0026	0
19/09/2024	2037 On 06-February-25			Bond Future	10.6223	10.6346	86.0611	85.9872	0
19/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11697.3600	11627.9900	11.6974	11.6280	0
19/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	97.0000	101.4900	0.0970	0.1015	0
19/09/2024	2037 On 08-May-25			Bond Future	10.7170	10.7300	87.7678	87.6914	3,975
19/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9042.9200	8981.3500	9.0429	8.9814	0
19/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	626.9400	641.7000	0.6269	0.6417	0
19/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10387.9400	10323.2500	10.3879	10.3233	15,000
19/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	463.4700	475.1100	0.4635	0.4751	0
19/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13709.7900	13639.2800	13.7098	13.6393	7,500
19/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	194.6600	200.4800	0.1947	0.2005	0
19/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13926.7900	13855.9500	13.9268	13.8560	7,500
19/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	181.1000	186.5900	0.1811	0.1866	0
19/09/2024	2037 On 07-August-25			Bond Future	10.8251	10.8387	85.2034	85.1246	0
19/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2836.4700	2806.6600	2.8365	2.8067	2,341
19/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4449.2600	4498.2100	4.4493	4.4982	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3077.1500	3045.5400	3.0772	3.0455	200
19/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4157.6700	4204.8200	4.1577	4.2048	0
19/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5629.0600	5582.5400	5.6291	5.5825	0
19/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2281.6900	2313.9300	2.2817	2.3139	2,541
19/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8580.8600	8523.1800	8.5809	8.5232	0
19/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1271.4100	1292.4900	1.2714	1.2925	2,541
19/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12095.6600	12029.5800	12.0957	12.0296	0
19/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	664.8000	677.4800	0.6648	0.6775	0
19/09/2024	2037 On 06-November-25			Bond Future	10.9353	10.9496	86.8253	86.7443	0
19/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6499.0800	6450.5500	6.4991	6.4506	0
19/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2680.4700	2712.9400	2.6805	2.7129	0
19/09/2024	2038 On 07-November-24			Bond Future	140.3054	140.4785	140.3054	140.4785	3,232
19/09/2024	2038 On 06-February-25			Bond Future	141.1171	141.2927	141.1171	141.2927	0
19/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5887.0600	6062.7000	5.8871	6.0627	0
19/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2038 On 08-May-25			Bond Future	143.9522	144.1298	143.9522	144.1298	0
19/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4272.1500	4449.7600	4.2722	4.4498	0
19/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2038 On 07-August-25			Bond Future	144.6187	144.7987	144.6187	144.7987	0
19/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5058.7400	5238.7000	5.0587	5.2387	0
19/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2038 On 06-November-25			Bond Future	147.4129	147.5951	147.4129	147.5951	0
19/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3532.9300	3715.0500	3.5329	3.7151	0
19/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2040 On 07-November-24			Bond Future	10.7517	10.7940	89.5327	89.2505	113,496
19/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8380.6800	8105.8500	8.3807	8.1059	640
19/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	26.2000	33.5600	0.0262	0.0336	0
19/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11148.8300	10868.2800	11.1488	10.8683	0
19/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	4.7300	6.3700	0.0047	0.0064	640
19/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12431.1900	12149.7800	12.4312	12.1498	0
19/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	2.0700	2.8500	0.0021	0.0029	0
19/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12483.9300	12202.4900	12.4839	12.2025	0
19/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	2.0000	2.7500	0.0020	0.0028	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12536.6100	12255.1500	12.5366	12.2552	0
19/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	1.9300	2.6600	0.0019	0.0027	0
19/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14040.0000	13758.0600	14.0400	13.7581	0
19/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.5700	0.8200	0.0006	0.0008	640
19/09/2024	2040 On 06-February-25			Bond Future	10.8287	10.8726	86.8624	86.5737	14
19/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2975.4400	2816.7800	2.9754	2.8168	780
19/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1857.8500	1987.9200	1.8579	1.9879	0
19/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6152.0300	5924.7800	6.1520	5.9248	0
19/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	685.7600	747.2400	0.6858	0.7472	780
19/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8698.9900	8443.7200	8.6990	8.4437	0
19/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	328.4800	361.9400	0.3285	0.3619	780
19/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12546.1100	12270.2100	12.5461	12.2702	0
19/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	109.0900	121.9200	0.1091	0.1219	0
19/09/2024	2040 On 08-May-25			Bond Future	10.9225	10.9681	88.5848	88.2894	3,900
19/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10656.3100	10400.7500	10.6563	10.4008	0
19/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	571.0000	610.8900	0.5710	0.6109	0
19/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11232.7500	10973.3100	11.2328	10.9733	15,000
19/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	507.1600	543.1700	0.5072	0.5432	0
19/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14445.6800	14169.4700	14.4457	14.1695	7,500
19/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	244.2200	263.4600	0.2442	0.2635	0
19/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14766.6300	14488.9300	14.7666	14.4889	7,500
19/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	221.5300	239.2800	0.2215	0.2393	0
19/09/2024	2040 On 07-August-25			Bond Future	11.0284	11.0760	85.7854	85.4833	0
19/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13451.8700	13187.7900	13.4519	13.1878	0
19/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	688.7000	726.7000	0.6887	0.7267	0
19/09/2024	2040 On 06-November-25			Bond Future	11.1356	11.1851	87.4180	87.1093	0
19/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7147.4800	6948.8500	7.1475	6.9489	0
19/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2902.9800	3013.0500	2.9030	3.0131	0
19/09/2024	2044 On 07-November-24			Bond Future	10.8148	10.8570	85.8747	85.5820	79,420
19/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7680.0200	7399.7000	7.6800	7.3997	0
19/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	48.0200	60.3900	0.0480	0.0604	13,875
19/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9118.0300	8831.4400	9.1180	8.8314	0
19/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	21.0300	27.1300	0.0210	0.0271	9,540
19/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10524.9900	10235.2300	10.5250	10.2352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	9.1100	12.0400	0.0091	0.0120	11,405
19/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12696.8900	12405.0800	12.6969	12.4051	0
19/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	2.3800	3.2600	0.0024	0.0033	0
19/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12749.8800	12458.0500	12.7499	12.4581	0
19/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	2.3000	3.1600	0.0023	0.0032	0
19/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12802.8100	12510.9500	12.8028	12.5110	0
19/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	2.2300	3.0600	0.0022	0.0031	0
19/09/2024	2044 On 06-February-25			Bond Future	10.8875	10.9312	83.2545	82.9550	0
19/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7613.8600	7362.3300	7.6139	7.3623	449
19/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	503.7800	551.6800	0.5038	0.5517	0
19/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10231.7200	9958.1600	10.2317	9.9582	449
19/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	243.2400	269.1100	0.2432	0.2691	0
19/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12910.8800	12624.9300	12.9109	12.6249	0
19/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	115.5200	129.0000	0.1155	0.1290	0
19/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16471.8600	16176.5900	16.4719	16.1766	0
19/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	29.7100	33.8700	0.0297	0.0339	449
19/09/2024	2044 On 08-May-25			Bond Future	10.9753	11.0207	84.9053	84.5990	0
19/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3064.3400	2920.2300	3.0643	2.9202	2,490
19/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3439.9600	3602.1900	3.4400	3.6022	0
19/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6041.8400	5831.8600	6.0418	5.8319	0
19/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1668.1200	1764.4800	1.6681	1.7645	2,490
19/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9601.1900	9347.3900	9.6012	9.3474	0
19/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	789.8900	842.4300	0.7899	0.8424	2,490
19/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11157.2400	10891.1000	11.1572	10.8911	0
19/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	576.7400	616.9400	0.5767	0.6169	0
19/09/2024	2044 On 07-August-25			Bond Future	11.0739	11.1211	82.1601	81.8469	0
19/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13842.5800	13568.8700	13.8426	13.5689	0
19/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	720.5100	759.9200	0.7205	0.7599	0
19/09/2024	2044 On 06-November-25			Bond Future	11.1732	11.2221	83.7236	83.4037	0
19/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7437.4000	7230.6000	7.4374	7.2306	0
19/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3002.5900	3115.6800	3.0026	3.1157	0
19/09/2024	2046 On 07-November-24			Bond Future	121.0188	121.2196	121.0188	121.2196	17,748
19/09/2024	2046 On 06-February-25			Bond Future	123.5368	123.7408	123.5368	123.7408	0
19/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9526.8100	9730.7500	9.5268	9.7308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2046 On 08-May-25			Bond Future	123.7808	123.9877	123.7808	123.9877	0
19/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	1810.7600	2017.6900	1.8108	2.0177	0
19/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2046 On 07-August-25			Bond Future	126.2041	126.4137	126.2041	126.4137	0
19/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7514.1000	7723.7000	7.5141	7.7237	0
19/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2046 On 06-November-25			Bond Future	126.3611	126.5743	126.3611	126.5743	0
19/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	951.1300	1164.3200	0.9511	1.1643	0
19/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2050 On 07-November-24			Bond Future	123.2963	123.9417	123.2963	123.9417	15,376
19/09/2024	2050 On 06-February-25			Bond Future	123.5136	124.1714	123.5136	124.1714	582
19/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7913.5600	8571.4300	7.9136	8.5714	0
19/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2050 On 08-May-25			Bond Future	125.9951	126.6646	125.9951	126.6646	0
19/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4835.0500	5504.6400	4.8351	5.5046	0
19/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2050 On 07-August-25			Bond Future	126.0639	126.7458	126.0639	126.7458	0
19/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6173.8500	6855.8200	6.1739	6.8558	0
19/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	2050 On 06-November-25			Bond Future	128.4993	129.1933	128.4993	129.1933	0
19/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4079.2800	4773.2600	4.0793	4.7733	0
19/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	AL37 On 07-November-24			Index Future	1059.0880	1060.6360	1059.0880	1,060.6360	0
19/09/2024	AL37 On 06-February-25			Index Future	1080.8600	1082.4360	1080.8600	1,082.4360	0
19/09/2024	AL37 On 08-May-25			Index Future	1102.3280	1103.9290	1102.3280	1,103.9290	0
19/09/2024	AL37 On 07-August-25			Index Future	1123.6740	1125.3010	1123.6740	1,125.3010	0
19/09/2024	AL37 On 06-November-25			Index Future	1145.1700	1146.8230	1145.1700	1,146.8230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	AL7T On 07-November-24			Index Future	1274.7020	1274.7180	1274.7020	1,274.7180	0
19/09/2024	AL7T On 06-February-25			Index Future	1300.9080	1300.9180	1300.9080	1,300.9180	0
19/09/2024	AL7T On 08-May-25			Index Future	1326.7460	1326.7490	1326.7460	1,326.7490	0
19/09/2024	AL7T On 07-August-25			Index Future	1352.4380	1352.4350	1352.4380	1,352.4350	0
19/09/2024	AL7T On 06-November-25			Index Future	1378.3090	1378.3010	1378.3090	1,378.3010	0
19/09/2024	ALBI On 07-November-24			Index Future	1102.7410	1101.8760	1102.7410	1,101.8760	121
19/09/2024	ALBI On 06-February-25			Index Future	1125.4120	1124.5240	1125.4120	1,124.5240	0
19/09/2024	ALBI On 08-May-25			Index Future	1147.7640	1146.8530	1147.7640	1,146.8530	0
19/09/2024	ALBI On 07-August-25			Index Future	1169.9900	1169.0550	1169.9900	1,169.0550	0
19/09/2024	ALBI On 06-November-25			Index Future	1192.3710	1191.4140	1192.3710	1,191.4140	0
19/09/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/09/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/09/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	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
19/09/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/09/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	ES33 On 07-November-24			Bond Future	10.8189	10.8415	82.5899	82.4796	0
19/09/2024	ES33 On 06-February-25			Bond Future	10.9226	10.9463	84.3083	84.1950	0
19/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10576.7400	10463.3700	10.5767	10.4634	0
19/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES33 On 08-May-25			Bond Future	11.0399	11.0649	82.2022	82.0856	0
19/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7430.2500	7313.6300	7.4303	7.3136	0
19/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES33 On 07-August-25			Bond Future	11.1722	11.1985	83.8095	83.6898	0
19/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10004.9000	9885.1600	10.0049	9.8852	0
19/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES33 On 06-November-25			Bond Future	11.3229	11.3506	81.6294	81.5066	0
19/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2979.1800	2856.3900	2.9792	2.8564	0
19/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES42 On 07-November-24			Bond Future	11.1056	11.1583	80.5062	80.1682	0
19/09/2024	ES42 On 06-February-25			Bond Future	11.1888	11.2434	82.1807	81.8350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13787.2100	13441.4700	13.7872	13.4415	0
19/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES42 On 08-May-25			Bond Future	11.2855	11.3423	79.5643	79.2106	0
19/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10933.4000	10579.7300	10.9334	10.5797	0
19/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES42 On 07-August-25			Bond Future	11.3902	11.4491	81.1179	80.7563	0
19/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12845.6800	12484.1600	12.8457	12.4842	0
19/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	ES42 On 06-November-25			Bond Future	11.5046	11.5659	78.4162	78.0470	0
19/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5082.3200	4713.0900	5.0823	4.7131	0
19/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 07-November-24			GOVI	1085.3210	1084.6000	1085.3210	1,084.6000	677
19/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1365410.0000	1358200.0000	136.5410	135.8200	0
19/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1365310.0000	1358100.0000	136.5310	135.8100	0
19/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1365210.0000	1358000.0000	136.5210	135.8000	0
19/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 06-February-25			GOVI	1107.6330	1106.8930	1107.6330	1,106.8930	0
19/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1356330.0000	1348930.0000	135.6330	134.8930	0
19/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 08-May-25			GOVI	1129.6320	1128.8720	1129.6320	1,128.8720	0
19/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1076320.0000	1068720.0000	107.6320	106.8720	0
19/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 07-August-25			GOVI	1151.5070	1150.7260	1151.5070	1,150.7260	0
19/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1405070.0000	1397260.0000	140.5070	139.7260	0
19/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GOVI On 06-November-25			GOVI	1173.5350	1172.7340	1173.5350	1,172.7340	0
19/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	615350.0000	607340.0000	61.5350	60.7340	0
19/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/09/2024	IGOV On 07-November-24			Index Future	372.9890	373.4370	372.9890	373.4370	795
19/09/2024	IGOV On 06-February-25			Index Future	380.7480	381.2030	380.7480	381.2030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	IGOV On 08-May-25			Index Future	388.3990	388.8620	388.3990	388.8620	0
19/09/2024	IGOV On 07-August-25			Index Future	396.0080	396.4780	396.0080	396.4780	0
19/09/2024	IGOV On 06-November-25			Index Future	403.6690	404.1460	403.6690	404.1460	0
19/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/09/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	8.3350	0
19/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
19/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
19/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
19/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
19/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/09/2024	R035 On 07-November-24			Bond Future	10.1855	10.1972	93.5222	93.4525	141,248
19/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5305.6800	5244.5100	5.3057	5.2445	0
19/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	88.7500	97.2300	0.0888	0.0972	11,000
19/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10820.6700	10751.3800	10.8207	10.7514	0
19/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	2.0000	2.3600	0.0020	0.0024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10870.5500	10801.2600	10.8706	10.8013	0
19/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	1.9200	2.2800	0.0019	0.0023	0
19/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10920.4000	10851.1000	10.9204	10.8511	0
19/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	1.8500	2.2000	0.0019	0.0022	0
19/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10970.2000	10900.8900	10.9702	10.9009	1,000
19/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	1.7800	2.1200	0.0018	0.0021	0
19/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15884.6200	15814.9700	15.8846	15.8150	0
19/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,000
19/09/2024	R035 On 06-February-25			Bond Future	10.2612	10.2736	95.4452	95.3734	2
19/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2104.8000	2075.8400	2.1048	2.0758	100
19/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2111.7800	2154.6400	2.1118	2.1546	0
19/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2361.2900	2329.8700	2.3613	2.3299	1,000
19/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1904.3800	1944.7800	1.9044	1.9448	0
19/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3481.5200	3440.9500	3.4815	3.4410	0
19/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1256.7800	1288.0300	1.2568	1.2880	1,100
19/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6281.2700	6225.7800	6.2813	6.2258	0
19/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	498.2900	514.6200	0.4983	0.5146	1,100
19/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11519.7800	11452.3800	11.5198	11.4524	0
19/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	95.6700	100.0900	0.0957	0.1001	0
19/09/2024	R035 On 08-May-25			Bond Future	10.3463	10.3593	92.8294	92.7551	0
19/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3022.4400	2987.9900	3.0224	2.9880	150
19/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2490.2900	2530.1400	2.4903	2.5301	0
19/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4842.7000	4796.8100	4.8427	4.7968	0
19/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1486.6800	1515.0900	1.4867	1.5151	150
19/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6939.1200	6884.1900	6.9391	6.8842	400
19/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	877.0600	896.4300	0.8771	0.8964	0
19/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7979.4500	7921.1500	7.9795	7.9212	0
19/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	683.1400	699.1400	0.6831	0.6991	150
19/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8330.8300	8271.5300	8.3308	8.2715	0
19/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	628.5300	643.5300	0.6285	0.6435	0
19/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12425.0900	12357.7400	12.4251	12.3577	0
19/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	241.6500	248.6000	0.2417	0.2486	400
19/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15244.1400	15173.0400	15.2441	15.1730	0
19/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	92.5000	95.7000	0.0925	0.0957	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	R035 On 07-August-25			Bond Future	10.4446	10.4584	94.6238	94.5471	0
19/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11876.5100	11811.9400	11.8765	11.8119	0
19/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	624.4500	636.6200	0.6245	0.6366	0
19/09/2024	R035 On 06-November-25			Bond Future	10.5576	10.5721	91.9215	91.8425	0
19/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5964.5100	5917.6500	5.9645	5.9177	0
19/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2554.0000	2586.1400	2.5540	2.5861	0
19/09/2024	R053 On 07-November-24			Bond Future	10.7432	10.7853	109.1331	108.7369	3,664
19/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16634.4300	16239.6300	16.6344	16.2396	0
19/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	3.6000	4.9400	0.0036	0.0049	0
19/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16703.9700	16309.1200	16.7040	16.3091	0
19/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	3.4900	4.7800	0.0035	0.0048	0
19/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	16773.4100	16378.5300	16.7734	16.3785	0
19/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	3.3700	4.6300	0.0034	0.0046	0
19/09/2024	R053 On 06-February-25			Bond Future	10.8124	10.8559	111.3771	110.9719	0
19/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17178.2800	16793.5400	17.1783	16.7935	0
19/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	181.4800	201.9200	0.1815	0.2019	0
19/09/2024	R053 On 08-May-25			Bond Future	10.8917	10.9369	107.7206	107.3062	0
19/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14912.6900	14551.8500	14.9127	14.5519	0
19/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	759.3200	812.8900	0.7593	0.8129	0
19/09/2024	R053 On 07-August-25			Bond Future	10.9791	11.0261	109.8014	109.3778	0
19/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17922.4600	17552.9200	17.9225	17.5529	0
19/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	955.1400	1009.2500	0.9551	1.0093	0
19/09/2024	R053 On 06-November-25			Bond Future	11.0740	11.1226	106.0297	105.5971	0
19/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9515.6700	9233.2700	9.5157	9.2333	0
19/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3700.2200	3850.5000	3.7002	3.8505	0
19/09/2024	R186 On 07-November-24			Bond Future	7.9460	7.9019	108.9797	109.0666	159,992
19/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2303.2700	2389.1800	2.3033	2.3892	0
19/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	7.6000	6.5800	0.0076	0.0066	0
19/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2322.1300	2408.0700	2.3221	2.4081	0
19/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	7.3500	6.3600	0.0074	0.0064	0
19/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2340.9700	2426.9500	2.3410	2.4270	0
19/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	7.0900	6.1400	0.0071	0.0061	0
19/09/2024	R186 On 06-February-25			Bond Future	7.8896	7.8394	105.9082	105.9960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2088.4700	2166.4600	2.0885	2.1665	0
19/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	119.3300	109.5100	0.1193	0.1095	0
19/09/2024	R186 On 08-May-25			Bond Future	7.8681	7.8101	108.0097	108.0980	0
19/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1259.9800	1323.6900	1.2600	1.3237	0
19/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	348.3300	323.7100	0.3483	0.3237	0
19/09/2024	R186 On 07-August-25			Bond Future	7.8770	7.8085	104.7877	104.8766	0
19/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1887.4200	1962.4600	1.8874	1.9625	1,983
19/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	166.9600	153.1200	0.1670	0.1531	0
19/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2388.2300	2469.0300	2.3882	2.4690	0
19/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	87.7000	79.6200	0.0877	0.0796	0
19/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3048.3700	3133.5700	3.0484	3.1336	0
19/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	35.4900	31.8100	0.0355	0.0318	1,983
19/09/2024	R186 On 06-November-25			Bond Future	7.9106	7.8265	106.7843	106.8739	0
19/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	744.2600	796.4200	0.7443	0.7964	0
19/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	510.8700	473.4000	0.5109	0.4734	0
19/09/2024	R202 On 07-November-24			Bond Future	271.8325	271.4568	271.8325	271.4568	2,088
19/09/2024	R202 On 06-February-25			Bond Future	272.2957	271.9100	272.2957	271.9100	0
19/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5505.6500	5119.9600	5.5057	5.1200	0
19/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R202 On 08-May-25			Bond Future	277.7670	277.3704	277.7670	277.3704	0
19/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5456.9900	5060.4100	5.4570	5.0604	0
19/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R202 On 07-August-25			Bond Future	277.9044	277.4978	277.9044	277.4978	0
19/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6304.3600	5897.8400	6.3044	5.8978	0
19/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R202 On 06-November-25			Bond Future	283.2740	282.8572	283.2740	282.8572	0
19/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7634.0100	7217.1600	7.6340	7.2172	0
19/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R209 On 07-November-24			Bond Future	10.3122	10.3237	73.8745	73.8127	17,255
19/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1880.5800	1849.5800	1.8806	1.8496	100
19/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	619.3200	650.0900	0.6193	0.6501	0
19/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3740.8500	3692.3500	3.7409	3.6924	0
19/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	171.8600	185.1300	0.1719	0.1851	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9300.6000	9239.3000	9.3006	9.2393	0
19/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	2.7200	3.1900	0.0027	0.0032	0
19/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9345.1300	9283.8200	9.3451	9.2838	0
19/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	2.6200	3.0800	0.0026	0.0031	0
19/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9389.6200	9328.2900	9.3896	9.3283	0
19/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	2.5300	2.9700	0.0025	0.0030	0
19/09/2024	R209 On 06-February-25			Bond Future	10.3803	10.3924	75.3936	75.3299	0
19/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9974.5500	9914.9000	9.9746	9.9149	0
19/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	88.9200	92.9900	0.0889	0.0930	0
19/09/2024	R209 On 08-May-25			Bond Future	10.4611	10.4738	73.7359	73.6701	0
19/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7539.2200	7486.8600	7.5392	7.4869	0
19/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	583.0900	596.5500	0.5831	0.5966	0
19/09/2024	R209 On 07-August-25			Bond Future	10.5523	10.5656	75.1611	75.0932	0
19/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10495.0100	10438.5100	10.4950	10.4385	0
19/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	612.1900	623.5600	0.6122	0.6236	0
19/09/2024	R209 On 06-November-25			Bond Future	10.6531	10.6670	73.4419	73.3721	0
19/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5428.5500	5387.5500	5.4286	5.3876	0
19/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2415.9000	2444.6500	2.4159	2.4447	0
19/09/2024	R210 On 07-November-24			Bond Future	242.7312	242.6115	242.7312	242.6115	1,557
19/09/2024	R210 On 06-February-25			Bond Future	247.7816	247.6572	247.7816	247.6572	0
19/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8171.5500	8047.2100	8.1716	8.0472	0
19/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R210 On 08-May-25			Bond Future	249.3678	249.2384	249.3678	249.2384	0
19/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1337.8100	1208.4300	1.3378	1.2084	0
19/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R210 On 07-August-25			Bond Future	254.2507	254.1162	254.2507	254.1162	0
19/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5810.6900	5676.2200	5.8107	5.6762	0
19/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R210 On 06-November-25			Bond Future	255.7066	255.5682	255.7066	255.5682	0
19/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3566.6400	3428.1700	3.5666	3.4282	0
19/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2024	R213 On 07-November-24			Bond Future	9.2628	9.2484	90.7746	90.8377	77,332
19/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8051.5700	8114.8500	8.0516	8.1149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4.2200	4.3600	0.0042	0.0044	0
19/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8090.4100	8153.6900	8.0904	8.1537	0
19/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	4.1000	4.2400	0.0041	0.0042	0
19/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8129.2300	8192.5000	8.1292	8.1925	0
19/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	3.9900	4.1200	0.0040	0.0041	0
19/09/2024	R213 On 06-February-25			Bond Future	9.3154	9.3004	92.6411	92.7048	0
19/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8205.0700	8267.8700	8.2051	8.2679	0
19/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	60.5400	59.6900	0.0605	0.0597	0
19/09/2024	R213 On 08-May-25			Bond Future	9.3809	9.3654	90.9228	90.9868	0
19/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5117.9400	5173.0300	5.1179	5.1730	0
19/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	584.8700	576.0500	0.5849	0.5761	0
19/09/2024	R213 On 07-August-25			Bond Future	9.4631	9.4469	92.6811	92.7453	0
19/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8597.7500	8657.1400	8.5978	8.6571	0
19/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	383.7300	378.9000	0.3837	0.3789	0
19/09/2024	R213 On 06-November-25			Bond Future	9.5658	9.5488	90.8950	90.9597	0
19/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3696.0700	3739.4800	3.6961	3.7395	0
19/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1870.6800	1849.4300	1.8707	1.8494	0
19/09/2024	R214 On 07-November-24			Bond Future	10.5779	10.6200	69.9246	69.6794	19,224
19/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10443.9200	10199.3400	10.4439	10.1993	0
19/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	1.4900	2.0800	0.0015	0.0021	0
19/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10489.3400	10244.7400	10.4893	10.2447	0
19/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	1.4400	2.0100	0.0014	0.0020	0
19/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10534.7200	10290.1000	10.5347	10.2901	0
19/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1.3900	1.9400	0.0014	0.0019	0
19/09/2024	R214 On 06-February-25			Bond Future	10.6465	10.6901	71.3624	71.1116	0
19/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6367.3300	6156.2300	6.3673	6.1562	554
19/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	412.5100	452.2000	0.4125	0.4522	0
19/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8594.4700	8364.7600	8.5945	8.3648	554
19/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	195.1000	216.1800	0.1951	0.2162	0
19/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10620.3800	10381.1900	10.6204	10.3812	0
19/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	98.6300	110.2300	0.0986	0.1102	0
19/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14449.5400	14201.2000	14.4495	14.2012	0
19/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	16.4700	18.9200	0.0165	0.0189	554
19/09/2024	R214 On 08-May-25			Bond Future	10.7212	10.7663	69.4755	69.2190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9147.8100	8925.4200	9.1478	8.9254	0
19/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	486.5900	520.7600	0.4866	0.5208	0
19/09/2024	R214 On 07-August-25			Bond Future	10.8051	10.8519	70.8186	70.5563	0
19/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11343.5200	11115.1000	11.3435	11.1151	0
19/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	611.9400	645.8100	0.6119	0.6458	0
19/09/2024	R214 On 06-November-25			Bond Future	10.8989	10.9473	68.8685	68.6005	0
19/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6344.8900	6169.1600	6.3449	6.1692	0
19/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2408.7700	2500.9800	2.4088	2.5010	0
19/09/2024	R248 On 07-November-24			Bond Future	10.7241	10.7663	84.9434	84.6366	250,835
19/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12988.3600	12682.4200	12.9884	12.6824	0
19/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	2.3500	3.2400	0.0024	0.0032	0
19/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13042.7100	12736.7500	13.0427	12.7368	0
19/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	2.2700	3.1400	0.0023	0.0031	0
19/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13096.9900	12791.0000	13.0970	12.7910	0
19/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	2.2000	3.0400	0.0022	0.0030	0
19/09/2024	R248 On 06-February-25			Bond Future	10.7949	10.8386	86.6900	86.3763	10,002
19/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1057.7400	977.3400	1.0577	0.9773	660
19/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4760.5300	4993.9000	4.7605	4.9939	0
19/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3408.6000	3231.5500	3.4086	3.2316	660
19/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1951.8500	2088.5700	1.9519	2.0886	0
19/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6848.4000	6599.7600	6.8484	6.5998	0
19/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	732.7000	797.8300	0.7327	0.7978	660
19/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12249.9800	11955.7400	12.2500	11.9557	0
19/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	176.3300	195.8600	0.1763	0.1959	0
19/09/2024	R248 On 08-May-25			Bond Future	10.8715	10.9167	83.9638	83.6428	0
19/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11485.1600	11205.3800	11.4852	11.2054	0
19/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	577.8600	619.1000	0.5779	0.6191	0
19/09/2024	R248 On 07-August-25			Bond Future	10.9571	11.0040	85.5866	85.2584	0
19/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14280.2100	13992.8600	14.2802	13.9929	0
19/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	727.6400	768.4300	0.7276	0.7684	0
19/09/2024	R248 On 06-November-25			Bond Future	11.0520	11.1006	82.7749	82.4398	0
19/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7499.1600	7281.2100	7.4992	7.2812	0
19/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	2966.4700	3083.6400	2.9665	3.0836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0