



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 October 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	2025 On 07-November-24			Bond Future	184.8957	184.9235	184.8957	184.9235	4,870
31/10/2024	2029 On 07-November-24			Bond Future	132.8642	133.0937	132.8642	133.0937	6,772
31/10/2024	2029 On 06-February-25			Bond Future	135.6137	135.8475	135.6137	135.8475	8,497
31/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3213.7200	3447.4800	3.2137	3.4475	0
31/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2029 On 08-May-25			Bond Future	137.0035	137.2417	137.0035	137.2417	728
31/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	846.5200	608.2600	0.8465	0.6083	0
31/10/2024	2029 On 07-August-25			Bond Future	139.7522	139.9946	139.7522	139.9946	0
31/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2342.1600	2584.5600	2.3422	2.5846	0
31/10/2024	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
31/10/2024	2029 On 06-November-25			Bond Future	141.0532	141.2996	141.0532	141.2996	0
31/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1263.2400	1509.6000	1.2632	1.5096	0
31/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2030 On 07-November-24			Bond Future	9.2739	9.2593	97.0622	97.1194	132,776
31/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3596.9400	3653.9200	3.5969	3.6539	600
31/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	0.2300	0.0200	0.0002	0.0000	0
31/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5448.6500	5505.8400	5.4487	5.5058	600
31/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5558.2800	5615.4700	5.5583	5.6155	0
31/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5594.7900	5651.9800	5.5948	5.6520	0
31/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5631.2700	5688.4600	5.6313	5.6885	0
31/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9706.6800	9763.8700	9.7067	9.7639	0
31/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
31/10/2024	2030 On 06-February-25			Bond Future	9.3318	9.3164	95.0368	95.0948	148,065
31/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	304.7600	318.9700	0.3048	0.3190	800
31/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2807.8500	2764.1000	2.8079	2.7641	0
31/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	885.3500	916.0800	0.8854	0.9161	800
31/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1461.0400	1433.8100	1.4610	1.4338	0
31/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1980.0600	2025.0600	1.9801	2.0251	0
31/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	638.0000	625.0400	0.6380	0.6250	800
31/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5025.2600	5082.2900	5.0253	5.0823	0
31/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	94.4900	93.5600	0.0945	0.0936	0
31/10/2024	2030 On 08-May-25			Bond Future	9.4031	9.3868	96.9824	97.0413	0
31/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	543.2200	556.6900	0.5432	0.5567	800
31/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3206.6100	3161.1000	3.2066	3.1611	0
31/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1149.1700	1174.9600	1.1492	1.1750	800
31/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1961.1400	1927.9500	1.9611	1.9280	0
31/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2719.3900	2761.4200	2.7194	2.7614	0
31/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	834.5900	817.6400	0.8346	0.8176	0
31/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2872.4900	2915.5400	2.8725	2.9155	0
31/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	776.0200	760.0900	0.7760	0.7601	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3742.7000	3790.4000	3.7427	3.7904	1,640
31/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	527.3100	516.0300	0.5273	0.5160	0
31/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4852.6200	4904.3200	4.8526	4.9043	2,280
31/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	330.0500	322.7700	0.3301	0.3228	0
31/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8468.1700	8525.6600	8.4682	8.5257	0
31/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	63.0500	61.5600	0.0631	0.0616	1,640
31/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9776.0000	9834.2800	9.7760	9.8343	0
31/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	27.7300	27.0300	0.0277	0.0270	2,280
31/10/2024	2030 On 07-August-25			Bond Future	9.5006	9.4833	94.8940	94.9537	0
31/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4090.2000	4132.8600	4.0902	4.1329	1,054
31/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	780.4400	763.4200	0.7804	0.7634	0
31/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5807.8600	5857.0000	5.8079	5.8570	0
31/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	444.3900	433.8500	0.4444	0.4339	0
31/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8677.8500	8733.5200	8.6779	8.7335	0
31/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	139.5500	135.5400	0.1396	0.1355	1,054
31/10/2024	2030 On 06-November-25			Bond Future	9.6108	9.5924	96.7339	96.7943	0
31/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1932.7000	1977.0200	1.9327	1.9770	0
31/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2165.9100	2149.8500	2.1659	2.1499	0
31/10/2024	2032 On 07-November-24			Bond Future	9.9055	9.8661	92.4303	92.6222	54,661
31/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	131.0000	167.5600	0.1310	0.1676	0
31/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	891.9300	736.5700	0.8919	0.7366	0
31/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	315.4500	390.0200	0.3155	0.3900	0
31/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	537.3400	419.9900	0.5373	0.4200	0
31/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	409.2300	498.9000	0.4092	0.4989	0
31/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	436.1000	333.8500	0.4361	0.3339	0
31/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3303.7100	3494.9600	3.3037	3.4950	0
31/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	1.8100	1.1400	0.0018	0.0011	200
31/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5630.0700	5821.9900	5.6301	5.8220	600
31/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
31/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7226.1100	7418.0300	7.2261	7.4180	0
31/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7269.9000	7461.8200	7.2699	7.4618	0
31/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7313.6500	7505.5700	7.3137	7.5056	0

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31/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7836.4700	8028.3900	7.8365	8.0284	600
31/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7966.5200	8158.4400	7.9665	8.1584	1,615
31/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13399.2300	13591.1500	13.3992	13.5912	0
31/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	600
31/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15004.8500	15196.7700	15.0049	15.1968	0
31/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,615
31/10/2024	2032 On 06-February-25			Bond Future	9.9837	9.9425	94.3201	94.5156	104,368
31/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	460.7800	512.9100	0.4608	0.5129	800
31/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3180.9800	3037.6700	3.1810	3.0377	0
31/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1314.7800	1417.1000	1.3148	1.4171	800
31/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1617.2900	1524.1700	1.6173	1.5242	0
31/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3420.8500	3580.1700	3.4209	3.5802	0
31/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	515.0500	478.9300	0.5151	0.4789	800
31/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7834.0700	8024.5300	7.8341	8.0245	0
31/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	61.7400	56.7600	0.0617	0.0568	0
31/10/2024	2032 On 08-May-25			Bond Future	10.0662	10.0230	92.0864	92.2857	37,405
31/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	807.9100	859.8400	0.8079	0.8598	800
31/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3845.0800	3697.7300	3.8451	3.6977	0
31/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1694.0300	1781.4800	1.6940	1.7815	800
31/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2370.2500	2258.4200	2.3703	2.2584	0
31/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4579.7100	4729.5300	4.5797	4.7295	0
31/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	798.1000	748.6400	0.7981	0.7486	0
31/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4787.5900	4940.1700	4.7876	4.9402	0
31/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	744.7300	698.0300	0.7447	0.6980	800
31/10/2024	2032 On 07-August-25			Bond Future	10.1671	10.1218	93.9108	94.1136	0
31/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8301.6400	8444.6500	8.3016	8.4447	0
31/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	522.2400	462.4400	0.5222	0.4624	0
31/10/2024	2032 On 06-November-25			Bond Future	10.2865	10.2388	91.5707	91.7770	0
31/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3354.1500	3417.2300	3.3542	3.4172	0
31/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2779.3700	2636.1400	2.7794	2.6361	0
31/10/2024	2033 On 07-November-24			Bond Future	126.1092	126.1171	126.1092	126.1171	6,277

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31/10/2024	2033 On 06-February-25			Bond Future	128.7190	128.7266	128.7190	128.7266	6,401
31/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	3779.0200	3786.6300	3.7790	3.7866	0
31/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2033 On 08-May-25			Bond Future	129.8666	129.8741	129.8666	129.8741	5,288
31/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	753.3700	745.9300	0.7534	0.7459	0
31/10/2024	2033 On 07-August-25			Bond Future	132.4722	132.4792	132.4722	132.4792	0
31/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	3822.2300	3829.1900	3.8222	3.8292	0
31/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2033 On 06-November-25			Bond Future	133.5288	133.5351	133.5288	133.5351	0
31/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	388.7600	395.0700	0.3888	0.3951	0
31/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2037 On 07-November-24			Bond Future	10.9317	10.8373	86.1902	86.7476	77,196
31/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8896.9300	9454.2700	8.8969	9.4543	0
31/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8946.9800	9504.3200	8.9470	9.5043	0
31/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8996.9900	9554.3300	8.9970	9.5543	0
31/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2037 On 06-February-25			Bond Future	11.0243	10.9264	83.6920	84.2604	172,517
31/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9329.5000	9880.1300	9.3295	9.8801	0
31/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	98.2200	80.4600	0.0982	0.0805	0
31/10/2024	2037 On 08-May-25			Bond Future	11.1252	11.0235	85.4051	85.9850	3,975
31/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6876.3100	7353.2500	6.8763	7.3533	0
31/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	822.9600	720.0500	0.8230	0.7201	0
31/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8158.3800	8660.6400	8.1584	8.6606	15,000
31/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	596.5400	518.9500	0.5965	0.5190	0
31/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11390.2100	11935.4700	11.3902	11.9355	7,500
31/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	237.7100	203.1200	0.2377	0.2031	0
31/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11603.4400	12150.8900	11.6034	12.1509	7,500
31/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	220.3800	187.9800	0.2204	0.1880	0
31/10/2024	2037 On 07-August-25			Bond Future	11.2423	11.1366	82.8363	83.4273	15
31/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1136.2100	1321.7500	1.1362	1.3218	2,541
31/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6375.9300	5970.4900	6.3759	5.9705	0

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31/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1500.0800	1723.1100	1.5001	1.7231	2,341
31/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5479.9600	5112.0100	5.4800	5.1120	0
31/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1675.8600	1915.3700	1.6759	1.9154	200
31/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5123.4700	4772.0000	5.1235	4.7720	0
31/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2707.4300	3020.3900	2.7074	3.0204	0
31/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3673.7200	3395.7000	3.6737	3.3957	2,541
31/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3752.5000	4121.7700	3.7525	4.1218	0
31/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2772.2200	2550.5100	2.7722	2.5505	2,541
31/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5123.2700	5546.6400	5.1233	5.5466	0
31/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1995.3300	1827.7200	1.9953	1.8277	2,541
31/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6435.6000	6896.1300	6.4356	6.8961	0
31/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1493.2400	1362.7900	1.4932	1.3628	2,541
31/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9803.9300	10328.1100	9.8039	10.3281	0
31/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	740.1600	673.3600	0.7402	0.6734	0
31/10/2024	2037 On 06-November-25			Bond Future	11.3638	11.2539	84.4412	85.0433	0
31/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4929.2300	5150.9800	4.9292	5.1510	0
31/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3494.7400	3114.3800	3.4947	3.1144	0
31/10/2024	2038 On 07-November-24			Bond Future	137.5218	137.8278	137.5218	137.8278	608
31/10/2024	2038 On 06-February-25			Bond Future	138.2665	138.5783	138.2665	138.5783	2,477
31/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	3036.5000	3348.3300	3.0365	3.3483	0
31/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2038 On 08-May-25			Bond Future	141.1307	141.4487	141.1307	141.4487	440
31/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	1450.6500	1768.6500	1.4507	1.7687	0
31/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2038 On 07-August-25			Bond Future	141.8179	142.1414	141.8179	142.1414	0
31/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	2257.8800	2581.4300	2.2579	2.5814	0
31/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2038 On 06-November-25			Bond Future	144.6047	144.9339	144.6047	144.9339	0
31/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	724.6600	1053.9300	0.7247	1.0539	0
31/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2040 On 07-November-24			Bond Future	11.2169	11.0925	86.5042	87.2983	89,386
31/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	5326.8700	6120.0400	5.3269	6.1200	640
31/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	0.8900	0.0200	0.0009	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
31/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8115.6000	8909.6400	8.1156	8.9096	0
31/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
31/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	9400.6200	10194.6600	9.4006	10.1947	0
31/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9453.4300	10247.4700	9.4534	10.2475	0
31/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9506.1800	10300.2200	9.5062	10.3002	0
31/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11010.9300	11804.9700	11.0109	11.8050	0
31/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	640
31/10/2024	2040 On 06-February-25			Bond Future	11.3124	11.1835	83.7618	84.5717	71,456
31/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1114.8200	1446.3400	1.1148	1.4463	780
31/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3097.8700	2619.4700	3.0979	2.6195	0
31/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3484.0000	4077.9500	3.4840	4.0780	0
31/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1118.3700	902.4000	1.1184	0.9024	780
31/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5766.3400	6470.3800	5.7663	6.4704	0
31/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	496.4700	390.5900	0.4965	0.3906	780
31/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9473.6000	10251.7800	9.4736	10.2518	0
31/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	137.2200	105.4800	0.1372	0.1055	0
31/10/2024	2040 On 08-May-25			Bond Future	11.4153	11.2816	85.4763	86.3026	3,900
31/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7812.9400	8505.9000	7.8129	8.5059	0
31/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	836.1500	702.8100	0.8362	0.7028	0
31/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8355.0400	9062.0200	8.3550	9.0620	15,000
31/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	737.9700	618.6500	0.7380	0.6187	0
31/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	11435.8700	12201.7500	11.4359	12.2018	7,500
31/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	342.9300	282.5100	0.3429	0.2825	0
31/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11747.0000	12517.8400	11.7470	12.5178	7,500
31/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	310.4200	254.9600	0.3104	0.2550	0
31/10/2024	2040 On 07-August-25			Bond Future	11.5333	11.3945	82.6581	83.5005	16
31/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10465.8400	11220.0700	10.4658	11.2201	0
31/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	829.9600	741.8500	0.8300	0.7419	0
31/10/2024	2040 On 06-November-25			Bond Future	11.6547	11.5107	84.2591	85.1175	0
31/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4806.9200	5471.3500	4.8069	5.4714	0
31/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3721.3200	3527.4200	3.7213	3.5274	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	2044 On 07-November-24			Bond Future	11.3167	11.2023	82.4976	83.2478	23,431
31/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	4262.4800	5005.5100	4.2625	5.0055	0
31/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	7.5100	0.4100	0.0075	0.0004	13,875
31/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5720.5000	6470.1200	5.7205	6.4701	0
31/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	0.5300	0.0200	0.0005	0.0000	9,540
31/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7138.8700	7888.9800	7.1389	7.8890	0
31/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	11,405
31/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	9317.4800	10067.6100	9.3175	10.0676	0
31/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	9370.5500	10120.6800	9.3706	10.1207	0
31/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	9423.5500	10173.6800	9.4236	10.1737	0
31/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2044 On 06-February-25			Bond Future	11.4082	11.2898	79.7985	80.5637	71,008
31/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4510.0300	5118.5900	4.5100	5.1186	449
31/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	855.8900	699.2800	0.8559	0.6993	0
31/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6912.9500	7602.4600	6.9130	7.6025	449
31/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	380.4100	304.7500	0.3804	0.3048	0
31/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	9499.7300	10231.2200	9.4997	10.2312	0
31/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	160.3100	126.6300	0.1603	0.1266	0
31/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13020.3900	13777.5400	13.0204	13.7775	0
31/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	34.1800	26.1600	0.0342	0.0262	449
31/10/2024	2044 On 08-May-25		Call	Bond Future	13.3400	19.6600	0.0133	0.0197	0
31/10/2024	2044 On 08-May-25			Bond Future	11.5062	11.3837	81.4319	82.2126	8,697
31/10/2024	2044 On 08-May-25		Put	Bond Future	18581.4300	17807.0400	18.5814	17.8070	0
31/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1289.0600	1547.0800	1.2891	1.5471	2,490
31/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5138.0900	4615.4000	5.1381	4.6154	0
31/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3425.2300	3887.3800	3.4252	3.8874	0
31/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2524.9200	2206.3600	2.5249	2.2064	2,490
31/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	6501.5000	7114.1800	6.5015	7.1142	0
31/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1163.6100	995.5800	1.1636	0.9956	2,490
31/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7940.5000	8595.8100	7.9405	8.5958	0
31/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	833.4100	708.0100	0.8334	0.7080	0
31/10/2024	2044 On 07-August-25			Bond Future	11.6180	11.4910	78.6589	79.4547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	10528.7500	11243.2300	10.5288	11.2432	0
31/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	907.8000	826.5400	0.9078	0.8265	0
31/10/2024	2044 On 06-November-25			Bond Future	11.7324	11.6008	80.1823	80.9932	0
31/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4709.7700	5403.8200	4.7098	5.4038	0
31/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3816.1800	3699.3600	3.8162	3.6994	0
31/10/2024	2046 On 07-November-24			Bond Future	118.3852	118.8380	118.3852	118.8380	5,267
31/10/2024	2046 On 06-February-25			Bond Future	120.8351	121.2969	120.8351	121.2969	17,752
31/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	6825.0500	7286.9300	6.8251	7.2869	0
31/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2046 On 08-May-25			Bond Future	121.1074	121.5785	121.1074	121.5785	0
31/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	862.5800	391.5500	0.8626	0.3916	0
31/10/2024	2046 On 07-August-25			Bond Future	123.5366	124.0165	123.5366	124.0165	0
31/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	4846.5500	5326.5300	4.8466	5.3265	0
31/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2046 On 06-November-25			Bond Future	123.6911	124.1795	123.6911	124.1795	0
31/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1718.9000	1230.5400	1.7189	1.2305	0
31/10/2024	2050 On 07-November-24			Bond Future	119.3025	119.9070	119.3025	119.9070	4,151
31/10/2024	2050 On 06-February-25			Bond Future	119.4296	120.0462	119.4296	120.0462	15,948
31/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	3829.6200	4446.2400	3.8296	4.4462	0
31/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2050 On 08-May-25			Bond Future	121.9035	122.5326	121.9035	122.5326	0
31/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	743.5000	1372.6200	0.7435	1.3726	0
31/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2050 On 07-August-25			Bond Future	121.9598	122.6007	121.9598	122.6007	0
31/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	2069.8200	2710.7200	2.0698	2.7107	0
31/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	2050 On 06-November-25			Bond Future	124.3561	125.0092	124.3561	125.0092	0
31/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	589.2000	0.0000	0.5892	0
31/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	63.8700	0.0000	0.0639	0.0000	0
31/10/2024	8607 On 21-December-26			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
31/10/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	AL37 On 07-November-24			Index Future	1041.2670	1042.3470	1041.2670	1,042.3470	0
31/10/2024	AL37 On 06-February-25			Index Future	1062.5570	1063.6550	1062.5570	1,063.6550	0
31/10/2024	AL37 On 08-May-25			Index Future	1084.3180	1085.4360	1084.3180	1,085.4360	0
31/10/2024	AL37 On 07-August-25			Index Future	1105.8310	1106.9670	1105.8310	1,106.9670	0
31/10/2024	AL37 On 06-November-25			Index Future	1127.3440	1128.4970	1127.3440	1,128.4970	0
31/10/2024	AL7T On 07-November-24			Index Future	1247.6880	1254.0190	1247.6880	1,254.0190	0
31/10/2024	AL7T On 06-February-25			Index Future	1273.1980	1279.6540	1273.1980	1,279.6540	0
31/10/2024	AL7T On 08-May-25			Index Future	1299.2730	1305.8580	1299.2730	1,305.8580	0
31/10/2024	AL7T On 07-August-25			Index Future	1325.0510	1331.7610	1325.0510	1,331.7610	0
31/10/2024	AL7T On 06-November-25			Index Future	1350.8290	1357.6640	1350.8290	1,357.6640	0
31/10/2024	ALBI On 07-November-24			Index Future	1075.3760	1080.6530	1075.3760	1,080.6530	50
31/10/2024	ALBI On 06-February-25			Index Future	1097.3630	1102.7440	1097.3630	1,102.7440	69
31/10/2024	ALBI On 08-May-25			Index Future	1119.8360	1125.3250	1119.8360	1,125.3250	0
31/10/2024	ALBI On 07-August-25			Index Future	1142.0540	1147.6470	1142.0540	1,147.6470	0
31/10/2024	ALBI On 06-November-25			Index Future	1164.2730	1169.9690	1164.2730	1,169.9690	0
31/10/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/10/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C048 On 28-February-48			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
31/10/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/10/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/10/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	ES33 On 07-November-24			Bond Future	11.1135	11.0194	81.1634	81.6157	0
31/10/2024	ES33 On 06-February-25			Bond Future	11.2322	11.1339	82.8430	83.3043	0
31/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9111.4500	9572.7500	9.1115	9.5728	0
31/10/2024	ES33 On 06-February-25	13.34	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
31/10/2024	ES33 On 08-May-25			Bond Future	11.3521	11.2496	80.7585	81.2292	0
31/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5986.5000	6457.1600	5.9865	6.4572	0
31/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	ES33 On 07-August-25			Bond Future	11.4898	11.3826	82.3770	82.8568	0
31/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8572.4300	9052.1600	8.5724	9.0522	0
31/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	ES33 On 06-November-25			Bond Future	11.6492	11.5371	80.1964	80.6852	0
31/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1546.1300	2034.9600	1.5461	2.0350	0
31/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	ES42 On 07-November-24			Bond Future	11.5924	11.4831	77.4669	78.1332	0
31/10/2024	ES42 On 06-February-25			Bond Future	11.6941	11.5809	79.0700	79.7499	0
31/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10676.5400	11356.4100	10.6765	11.3564	0
31/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	ES42 On 08-May-25			Bond Future	11.8010	11.6837	76.4406	77.1343	0
31/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7809.7100	8503.4300	7.8097	8.5034	0
31/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	ES42 On 07-August-25			Bond Future	11.9179	11.7963	77.9714	78.6787	0
31/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9699.2300	10406.5100	9.6992	10.4065	0
31/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	ES42 On 06-November-25			Bond Future	12.0477	11.9215	75.2355	75.9564	0
31/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1901.6400	2622.4800	1.9016	2.6225	0
31/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 07-November-24			GOVI	1058.8390	1063.9100	1058.8390	1,063.9100	4
31/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1100590.0000	1151300.0000	110.0590	115.1300	0
31/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1100490.0000	1151200.0000	110.0490	115.1200	0
31/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1100390.0000	1151100.0000	110.0390	115.1100	0
31/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 06-February-25			GOVI	1080.4880	1085.6580	1080.4880	1,085.6580	641
31/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1084880.0000	1136580.0000	108.4880	113.6580	0
31/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 08-May-25			GOVI	1102.6160	1107.8900	1102.6160	1,107.8900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	806160.0000	858900.0000	80.6160	85.8900	0
31/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 07-August-25			GOVI	1124.4920	1129.8660	1124.4920	1,129.8660	0
31/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1134920.0000	1188660.0000	113.4920	118.8660	0
31/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GOVI On 06-November-25			GOVI	1146.3690	1151.8420	1146.3690	1,151.8420	0
31/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	343690.0000	398420.0000	34.3690	39.8420	0
31/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/10/2024	IGOV On 07-November-24			Index Future	366.1400	367.0210	366.1400	367.0210	1
31/10/2024	IGOV On 06-February-25			Index Future	373.7170	374.6150	373.7170	374.6150	888
31/10/2024	IGOV On 08-May-25			Index Future	381.4600	382.3760	381.4600	382.3760	8
31/10/2024	IGOV On 07-August-25			Index Future	389.1160	390.0480	389.1160	390.0480	0
31/10/2024	IGOV On 06-November-25			Index Future	396.7710	397.7200	396.7710	397.7200	0
31/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/10/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
31/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
31/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
31/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
31/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
31/10/2024	R033 On 07-November-24			Bond Future	10.2063	10.1670	100.0154	100.2317	0
31/10/2024	R033 On 07-November-24	10.33	Call	Bond Future	881.6800	1068.6500	0.8817	1.0687	0
31/10/2024	R033 On 07-November-24	10.33	Put	Bond Future	203.7500	174.3600	0.2038	0.1744	0
31/10/2024	R033 On 06-February-25			Bond Future	10.2946	10.2536	102.0603	102.2807	0
31/10/2024	R033 On 06-February-25	10.33	Call	Bond Future	1789.0000	1913.7200	1.7890	1.9137	0
31/10/2024	R033 On 06-February-25	10.33	Put	Bond Future	1599.2800	1503.5500	1.5993	1.5036	0
31/10/2024	R033 On 08-May-25			Bond Future	10.3876	10.3447	99.1004	99.3251	0
31/10/2024	R033 On 08-May-25	10.33	Call	Bond Future	2220.8100	2329.5400	2.2208	2.3295	0
31/10/2024	R033 On 08-May-25	10.33	Put	Bond Future	2522.3200	2406.3400	2.5223	2.4063	0
31/10/2024	R033 On 07-August-25			Bond Future	10.4982	10.4533	101.0633	101.2921	0
31/10/2024	R033 On 07-August-25	10.33	Call	Bond Future	2417.3000	2515.0700	2.4173	2.5151	0
31/10/2024	R033 On 07-August-25	10.33	Put	Bond Future	3276.6000	3145.6400	3.2766	3.1456	0
31/10/2024	R033 On 06-November-25			Bond Future	10.6268	10.5796	97.9785	98.2112	0
31/10/2024	R033 On 06-November-25	10.33	Call	Bond Future	2871.9600	2799.7400	2.8720	2.7997	0
31/10/2024	R033 On 06-November-25	10.33	Put	Bond Future	4348.9200	4043.9600	4.3489	4.0440	0
31/10/2024	R035 On 07-November-24			Bond Future	10.5567	10.4372	91.3544	92.0444	79,660
31/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3071.4300	3740.5200	3.0714	3.7405	0
31/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	22.2800	1.3900	0.0223	0.0014	11,000
31/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8650.8900	9340.8700	8.6509	9.3409	0
31/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8700.8500	9390.8300	8.7009	9.3908	0
31/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8750.7700	9440.7500	8.7508	9.4408	0
31/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8800.6400	9490.6200	8.8006	9.4906	1,000
31/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13716.8300	14406.8100	13.7168	14.4068	0
31/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,000
31/10/2024	R035 On 06-February-25			Bond Future	10.6497	10.5253	93.2222	93.9260	90,084

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R035 On 06-February-25	10.10	Call	Bond Future	568.4300	767.4900	0.5684	0.7675	15,000
31/10/2024	R035 On 06-February-25	10.10	Put	Bond Future	3735.8100	3231.1300	3.7358	3.2311	0
31/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	840.4700	1096.5200	0.8405	1.0965	100
31/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3070.4500	2622.7600	3.0705	2.6228	0
31/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1004.2100	1289.7200	1.0042	1.2897	1,000
31/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2770.3000	2352.0700	2.7703	2.3521	0
31/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1807.8800	2205.1500	1.8079	2.2052	0
31/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1806.1400	1499.6700	1.8061	1.4997	1,100
31/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4213.5400	4786.3800	4.2135	4.7864	0
31/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	653.5600	522.6600	0.6536	0.5227	1,100
31/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9293.2500	9975.5600	9.2933	9.9756	0
31/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	92.1400	70.7100	0.0921	0.0707	0
31/10/2024	R035 On 08-May-25			Bond Future	10.7404	10.6110	90.6192	91.3372	0
31/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1752.8500	1997.4100	1.7529	1.9974	150
31/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3430.9200	2957.5000	3.4309	2.9575	0
31/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3228.1400	3592.5400	3.2281	3.5925	0
31/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2082.3400	1728.7600	2.0823	1.7288	150
31/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5078.5500	5554.3600	5.0786	5.5544	400
31/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1226.7100	984.5400	1.2267	0.9845	0
31/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6034.4800	6555.2800	6.0345	6.5553	0
31/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	948.3900	751.2100	0.9484	0.7512	150
31/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6361.8700	6896.0400	6.3619	6.8960	0
31/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	869.7900	685.9800	0.8698	0.6860	0
31/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10268.8600	10929.6800	10.2689	10.9297	0
31/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	295.6400	238.4800	0.2956	0.2385	400
31/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13045.9500	13742.9100	13.0460	13.7429	0
31/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	104.5300	83.5100	0.1045	0.0835	400
31/10/2024	R035 On 07-August-25			Bond Future	10.8474	10.7124	92.4148	93.1466	0
31/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9722.7900	10370.8200	9.7228	10.3708	0
31/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	679.7200	595.9200	0.6797	0.5959	0
31/10/2024	R035 On 06-November-25			Bond Future	10.9722	10.8315	89.7003	90.4459	0
31/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4519.3300	4837.1400	4.5193	4.8371	0
31/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3330.0400	2902.2100	3.3300	2.9022	0
31/10/2024	R038 On 07-November-24			Bond Future	11.1426	11.0483	99.4196	100.0616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R038 On 07-November-24	11.24	Call	Bond Future	961.7800	1472.5400	0.9618	1.4725	0
31/10/2024	R038 On 07-November-24	11.24	Put	Bond Future	304.4600	173.1600	0.3045	0.1732	0
31/10/2024	R038 On 06-February-25			Bond Future	11.2471	11.1492	101.4524	102.1071	0
31/10/2024	R038 On 06-February-25	11.24	Call	Bond Future	2117.9800	2487.1700	2.1180	2.4872	0
31/10/2024	R038 On 06-February-25	11.24	Put	Bond Future	2165.1800	1879.6400	2.1652	1.8796	0
31/10/2024	R038 On 08-May-25			Bond Future	11.3557	11.2539	98.0382	98.7061	0
31/10/2024	R038 On 08-May-25	11.24	Call	Bond Future	2680.2900	3012.1600	2.6803	3.0122	0
31/10/2024	R038 On 08-May-25	11.24	Put	Bond Future	3439.6700	3103.6200	3.4397	3.1036	0
31/10/2024	R038 On 07-August-25			Bond Future	11.4782	11.3723	99.9797	100.6605	0
31/10/2024	R038 On 07-August-25	11.24	Call	Bond Future	3027.6000	3387.9100	3.0276	3.3879	0
31/10/2024	R038 On 07-August-25	11.24	Put	Bond Future	4568.5200	4248.0800	4.5685	4.2481	0
31/10/2024	R038 On 06-November-25			Bond Future	11.6148	11.5045	96.4318	97.1254	0
31/10/2024	R038 On 06-November-25	11.24	Call	Bond Future	3645.5600	3866.8800	3.6456	3.8669	0
31/10/2024	R038 On 06-November-25	11.24	Put	Bond Future	6033.1500	5560.9100	6.0332	5.5609	0
31/10/2024	R053 On 07-November-24			Bond Future	11.2715	11.1621	104.3416	105.3023	3,548
31/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11839.3400	12800.0500	11.8393	12.8001	0
31/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11908.9900	12869.7000	11.9090	12.8697	0
31/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11978.5500	12939.2600	11.9786	12.9393	0
31/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R053 On 06-February-25			Bond Future	11.3602	11.2470	106.4750	107.4549	116
31/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	12328.8400	13260.8000	12.3288	13.2608	0
31/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	234.1800	186.2300	0.2342	0.1862	0
31/10/2024	R053 On 08-May-25			Bond Future	11.4512	11.3340	102.7862	103.7859	0
31/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	10440.5500	11193.6400	10.4406	11.1936	0
31/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1221.5700	974.9600	1.2216	0.9750	0
31/10/2024	R053 On 07-August-25			Bond Future	11.5527	11.4312	104.8218	105.8408	0
31/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	13348.9500	14192.8700	13.3490	14.1929	0
31/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1361.2800	1186.1400	1.3613	1.1861	0
31/10/2024	R053 On 06-November-25			Bond Future	11.6645	11.5385	100.9892	102.0277	0
31/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6661.6400	6569.9700	6.6616	6.5700	0
31/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5886.7100	4756.6000	5.8867	4.7566	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R186 On 07-November-24			Bond Future	8.3448	8.3700	108.1991	108.1499	44,111
31/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1515.1500	1465.9200	1.5152	1.4659	0
31/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	0
31/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1534.2500	1485.0200	1.5343	1.4850	0
31/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	0
31/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1553.3500	1504.1200	1.5534	1.5041	0
31/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	0
31/10/2024	R186 On 06-February-25			Bond Future	8.3542	8.3835	105.0999	105.0493	143,547
31/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1290.8600	1250.0600	1.2909	1.2501	0
31/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	130.0300	139.8500	0.1300	0.1399	0
31/10/2024	R186 On 08-May-25			Bond Future	8.3680	8.4024	107.2518	107.1999	0
31/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	654.2400	657.3700	0.6542	0.6574	0
31/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	500.5200	555.5400	0.5005	0.5555	0
31/10/2024	R186 On 07-August-25			Bond Future	8.4361	8.4777	104.0665	104.0131	0
31/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1316.8900	1273.7200	1.3169	1.2737	1,983
31/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	317.5600	327.8000	0.3176	0.3278	0
31/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1792.7900	1745.9900	1.7928	1.7460	0
31/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	213.3900	220.0000	0.2134	0.2200	0
31/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2397.3700	2347.1900	2.3974	2.3472	0
31/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	105.6200	108.8500	0.1056	0.1089	1,983
31/10/2024	R186 On 06-November-25			Bond Future	8.5705	8.6226	106.0847	106.0298	0
31/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	364.1600	336.7400	0.3642	0.3367	0
31/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	830.3300	857.8300	0.8303	0.8578	0
31/10/2024	R202 On 07-November-24			Bond Future	268.5228	269.1438	268.5228	269.1438	1,278
31/10/2024	R202 On 06-February-25			Bond Future	268.8909	269.5236	268.8909	269.5236	1,980
31/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2100.9000	2733.5900	2.1009	2.7336	0
31/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R202 On 08-May-25			Bond Future	274.4613	275.1065	274.4613	275.1065	269
31/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2151.3300	2796.5400	2.1513	2.7965	0
31/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R202 On 07-August-25			Bond Future	274.6853	275.3418	274.6853	275.3418	0
31/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3085.2800	3741.8000	3.0853	3.7418	0
31/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R202 On 06-November-25			Bond Future	280.0838	280.7520	280.0838	280.7520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4443.8200	5111.9600	4.4438	5.1120	0
31/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R209 On 07-November-24			Bond Future	10.7011	10.6066	71.8273	72.3172	15,057
31/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	293.1200	317.1600	0.2931	0.3172	0
31/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1079.1000	613.2200	1.0791	0.6132	0
31/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1642.5500	2033.4100	1.6426	2.0334	0
31/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	120.8000	21.7400	0.1208	0.0217	0
31/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7250.6400	7740.5600	7.2506	7.7406	0
31/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7295.2700	7785.1900	7.2953	7.7852	0
31/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7339.8500	7829.7700	7.3399	7.8298	0
31/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R209 On 06-February-25			Bond Future	10.7849	10.6871	73.2958	73.7955	15,487
31/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7882.4800	8364.6000	7.8825	8.3646	0
31/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	94.5900	77.0300	0.0946	0.0770	0
31/10/2024	R209 On 08-May-25			Bond Future	10.8716	10.7702	71.6414	72.1511	5,227
31/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5645.4300	6056.2400	5.6454	6.0562	0
31/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	783.8800	684.9200	0.7839	0.6849	0
31/10/2024	R209 On 07-August-25			Bond Future	10.9710	10.8659	73.0607	73.5803	0
31/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8478.5500	8893.0200	8.4786	8.8930	0
31/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	696.1400	591.0400	0.6961	0.5910	0
31/10/2024	R209 On 06-November-25			Bond Future	11.0829	10.9738	71.3252	71.8545	0
31/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4072.2000	4260.5400	4.0722	4.2605	0
31/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3176.2600	2835.2600	3.1763	2.8353	0
31/10/2024	R210 On 07-November-24			Bond Future	241.0493	241.2604	241.0493	241.2604	872
31/10/2024	R210 On 06-February-25			Bond Future	246.0377	246.2523	246.0377	246.2523	991
31/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	6427.6800	6642.2700	6.4277	6.6423	0
31/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R210 On 08-May-25			Bond Future	247.7530	247.9712	247.7530	247.9712	300
31/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	277.0100	58.7600	0.2770	0.0588	0
31/10/2024	R210 On 07-August-25			Bond Future	252.7230	252.9446	252.7230	252.9446	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4283.0300	4504.5700	4.2830	4.5046	0
31/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R210 On 06-November-25			Bond Future	254.2450	254.4694	254.2450	254.4694	0
31/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2104.9800	2329.3500	2.1050	2.3294	0
31/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R213 On 07-November-24			Bond Future	9.6553	9.6159	89.0760	89.2448	73,835
31/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6348.7900	6517.5900	6.3488	6.5176	0
31/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6387.7500	6556.5500	6.3878	6.5566	0
31/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6426.6800	6595.4800	6.4267	6.5955	0
31/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R213 On 06-February-25			Bond Future	9.7313	9.6898	90.8972	91.0692	71,336
31/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6464.7200	6631.1900	6.4647	6.6312	0
31/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	64.0900	58.6500	0.0641	0.0587	0
31/10/2024	R213 On 08-May-25			Bond Future	9.8053	9.7617	89.1999	89.3751	0
31/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3590.0000	3726.8700	3.5900	3.7269	0
31/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	779.9100	741.5500	0.7799	0.7416	0
31/10/2024	R213 On 07-August-25			Bond Future	9.9003	9.8543	90.9678	91.1461	0
31/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6973.8900	7097.1400	6.9739	7.0971	0
31/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	473.1700	418.0700	0.4732	0.4181	0
31/10/2024	R213 On 06-November-25			Bond Future	10.0208	9.9722	89.1785	89.3598	0
31/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2550.6400	2631.5900	2.5506	2.6316	0
31/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2441.7900	2341.3700	2.4418	2.3414	0
31/10/2024	R214 On 07-November-24			Bond Future	11.0713	10.9619	67.1304	67.7352	6,998
31/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7648.2900	8253.0900	7.6483	8.2531	0
31/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7693.7600	8298.5600	7.6938	8.2986	0
31/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7739.1900	8343.9900	7.7392	8.3440	0
31/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R214 On 06-February-25			Bond Future	11.1577	11.0447	68.5029	69.1198	18,505
31/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3793.3800	4286.1300	3.7934	4.2861	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	698.0000	573.8400	0.6980	0.5738	0
31/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5842.6100	6401.5500	5.8426	6.4016	554
31/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	302.6800	244.7100	0.3027	0.2447	0
31/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7799.4600	8388.7800	7.7995	8.3888	0
31/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	137.1500	109.5600	0.1372	0.1096	0
31/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11591.3100	12204.1600	11.5913	12.2042	0
31/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	17.6800	13.6200	0.0177	0.0136	554
31/10/2024	R214 On 08-May-25			Bond Future	11.2414	11.1246	66.6012	67.2306	3,232
31/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6539.6000	7017.2900	6.5396	7.0173	0
31/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	752.7700	601.0300	0.7528	0.6010	0
31/10/2024	R214 On 07-August-25			Bond Future	11.3367	11.2160	67.9209	68.5624	0
31/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8606.9800	9181.4800	8.6070	9.1815	0
31/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	773.1300	706.0700	0.7731	0.7061	0
31/10/2024	R214 On 06-November-25			Bond Future	11.4445	11.3197	65.9374	66.5912	0
31/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4093.0400	4632.8300	4.0930	4.6328	0
31/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3088.0200	2974.0100	3.0880	2.9740	0
31/10/2024	R248 On 07-November-24			Bond Future	11.2466	11.1422	81.2719	81.9830	215,318
31/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	9314.4600	10025.6300	9.3145	10.0256	0
31/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	9368.8900	10080.0600	9.3689	10.0801	0
31/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	9423.2400	10134.4100	9.4232	10.1344	0
31/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/10/2024	R248 On 06-February-25			Bond Future	11.3367	11.2287	82.9336	83.6589	269,190
31/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	139.9700	206.0000	0.1400	0.2060	660
31/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	7599.2400	6939.8900	7.5992	6.9399	0
31/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1123.0500	1405.8400	1.1231	1.4058	660
31/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3422.7800	2980.1900	3.4228	2.9802	0
31/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3599.5000	4122.0100	3.5995	4.1220	0
31/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1240.2800	1037.4100	1.2403	1.0374	660
31/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8557.8000	9236.4600	8.5578	9.2365	0
31/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	240.6300	193.9100	0.2406	0.1939	0
31/10/2024	R248 On 08-May-25			Bond Future	11.4239	11.3123	80.1834	80.9234	14,660
31/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8058.6900	8670.2300	8.0587	8.6702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	931.8800	803.3600	0.9319	0.8034	0
31/10/2024	R248 On 07-August-25			Bond Future	11.5228	11.4072	81.7720	82.5263	0
31/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10695.4400	11349.3100	10.6954	11.3493	0
31/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	957.4600	856.9700	0.9575	0.8570	0
31/10/2024	R248 On 06-November-25			Bond Future	11.6337	11.5140	78.9139	79.6827	0
31/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4903.0800	5280.9400	4.9031	5.2809	0
31/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4231.3800	3840.5000	4.2314	3.8405	0
31/10/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/10/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0