



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 May 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	2025 On 01-August-24			Bond Future	181.7630	181.7291	181.7630	181.7291	5,040
16/05/2024	2025 On 07-November-24			Bond Future	186.1104	186.0754	186.1104	186.0754	4,944
16/05/2024	2029 On 01-August-24			Bond Future	131.1143	131.0880	131.1143	131.0880	9,526
16/05/2024	2029 On 07-November-24			Bond Future	132.8429	132.8158	132.8429	132.8158	0
16/05/2024	2029 On 06-February-25			Bond Future	135.7664	135.7383	135.7664	135.7383	0
16/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3366.3700	3338.2900	3.3664	3.3383	0
16/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2029 On 08-May-25			Bond Future	137.3319	137.3027	137.3319	137.3027	0
16/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	518.0900	547.3100	0.5181	0.5473	0
16/05/2024	2029 On 07-August-25			Bond Future	140.2104	140.1799	140.2104	140.1799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2800.3600	2769.8900	2.8004	2.7699	0
16/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2030 On 01-August-24			Bond Future	10.4279	10.4815	90.1780	89.9725	121,100
16/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	907.3900	834.8300	0.9074	0.8348	600
16/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1748.8300	1881.7900	1.7488	1.8818	0
16/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1189.0200	1101.3000	1.1890	1.1013	0
16/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1411.7100	1529.5100	1.4117	1.5295	0
16/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1208.0200	1119.3400	1.2080	1.1193	0
16/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1392.2200	1509.0600	1.3922	1.5091	0
16/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1227.3600	1137.7300	1.2274	1.1377	0
16/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1373.0800	1488.9700	1.3731	1.4890	0
16/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1937.2400	1817.7800	1.9372	1.8178	600
16/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	862.3800	948.4400	0.8624	0.9484	0
16/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3636.8500	3473.6500	3.6369	3.4737	0
16/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	328.2900	370.6100	0.3283	0.3706	600
16/05/2024	2030 On 07-November-24			Bond Future	10.5201	10.5772	92.3114	92.1009	54,764
16/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1325.0500	1245.4100	1.3251	1.2454	600
16/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2479.1500	2610.0100	2.4792	2.6100	0
16/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2277.0200	2164.6400	2.2770	2.1646	600
16/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1579.1800	1677.3000	1.5792	1.6773	0
16/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2343.0700	2228.8100	2.3431	2.2288	0
16/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1535.6000	1631.8400	1.5356	1.6318	0
16/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2365.2000	2250.3100	2.3652	2.2503	0
16/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1521.2200	1616.8300	1.5212	1.6168	0
16/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2387.6600	2272.1500	2.3877	2.2722	0
16/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1507.2000	1602.1900	1.5072	1.6022	0
16/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5448.4200	5277.9700	5.4484	5.2780	0
16/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	492.5500	532.6000	0.4926	0.5326	600
16/05/2024	2030 On 06-February-25			Bond Future	10.6223	10.6831	90.3105	90.0952	0
16/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2344.5400	2236.9300	2.3445	2.2369	0
16/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2140.0700	2247.7900	2.1401	2.2478	0
16/05/2024	2030 On 08-May-25			Bond Future	10.7403	10.8052	92.2884	92.0682	0
16/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1252.1000	1183.4400	1.2521	1.1834	0
16/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4061.2400	4212.8400	4.0612	4.2128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1788.3600	1701.1400	1.7884	1.7011	1,640
16/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3266.9100	3399.9500	3.2669	3.4000	0
16/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2443.7300	2338.0100	2.4437	2.3380	2,280
16/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2615.1000	2729.6400	2.6151	2.7296	0
16/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5012.8900	4859.6400	5.0129	4.8596	0
16/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1301.7100	1368.7200	1.3017	1.3687	1,640
16/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6067.7300	5901.8700	6.0677	5.9019	0
16/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1013.4000	1067.8000	1.0134	1.0678	2,280
16/05/2024	2030 On 07-August-25			Bond Future	10.9067	10.9763	90.1871	89.9618	0
16/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1927.5600	1835.4800	1.9276	1.8355	1,054
16/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3324.7600	3457.9900	3.3248	3.4580	0
16/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3040.5700	2920.3400	3.0406	2.9203	0
16/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2384.0600	2489.1400	2.3841	2.4891	0
16/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5235.4000	5078.7300	5.2354	5.0787	0
16/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1404.0600	1472.7000	1.4041	1.4727	1,054
16/05/2024	2032 On 01-August-24			Bond Future	11.3030	11.3615	87.4982	87.2344	100,256
16/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1171.9800	1074.2400	1.1720	1.0742	600
16/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2049.7400	2215.7500	2.0497	2.2158	0
16/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1213.0700	1112.9800	1.2131	1.1130	0
16/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1999.3100	2162.9700	1.9993	2.1630	0
16/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1234.0800	1132.8100	1.2341	1.1328	0
16/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1974.6100	2137.0900	1.9746	2.1371	0
16/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1255.1300	1152.6700	1.2551	1.1527	0
16/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1949.9800	2111.2700	1.9500	2.1113	0
16/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2429.8800	2274.8700	2.4299	2.2749	600
16/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1057.1600	1165.9000	1.0572	1.1659	0
16/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4771.7900	4558.0700	4.7718	4.5581	0
16/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	375.6300	425.6600	0.3756	0.4257	600
16/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5620.6900	5394.4200	5.6207	5.3944	0
16/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	262.3400	299.8200	0.2623	0.2998	11,000
16/05/2024	2032 On 07-November-24			Bond Future	11.4253	11.4869	85.4004	85.1303	52,520
16/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1674.1500	1570.1900	1.6742	1.5702	600
16/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3074.0200	3240.1300	3.0740	3.2401	0
16/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2468.9400	2335.8000	2.4689	2.3358	0

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16/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2272.7600	2409.6900	2.2728	2.4097	0
16/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2493.4600	2359.5300	2.4935	2.3595	0
16/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2253.4900	2389.6300	2.2535	2.3896	0
16/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2517.8400	2383.1200	2.5178	2.3831	0
16/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2234.1200	2369.4700	2.2341	2.3695	0
16/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2821.0900	2677.0600	2.8211	2.6771	600
16/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2014.5500	2140.5900	2.0146	2.1406	0
16/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2899.4500	2753.1300	2.8995	2.7531	1,615
16/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1962.8600	2086.6100	1.9629	2.0866	0
16/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6965.8400	6744.8600	6.9658	6.7449	0
16/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	596.5400	645.6300	0.5965	0.6456	600
16/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8338.8700	8102.1700	8.3389	8.1022	0
16/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	363.9500	397.3200	0.3640	0.3973	1,615
16/05/2024	2032 On 06-February-25			Bond Future	11.5527	11.6174	87.2590	86.9828	0
16/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3214.0600	3067.9400	3.2141	3.0679	0
16/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2502.8300	2632.9000	2.5028	2.6329	0
16/05/2024	2032 On 08-May-25			Bond Future	11.6857	11.7538	85.0028	84.7204	0
16/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1852.4100	1756.8300	1.8524	1.7568	0
16/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5154.4400	5341.2900	5.1544	5.3413	0
16/05/2024	2032 On 07-August-25			Bond Future	11.8532	11.9251	86.7593	86.4706	0
16/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3915.6100	3763.0700	3.9156	3.7631	0
16/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3287.6200	3423.8200	3.2876	3.4238	0
16/05/2024	2033 On 01-August-24			Bond Future	122.6309	122.7957	122.6309	122.7957	7,742
16/05/2024	2033 On 07-November-24			Bond Future	124.0588	124.2274	124.0588	124.2274	0
16/05/2024	2033 On 06-February-25			Bond Future	126.7890	126.9610	126.7890	126.9610	0
16/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1848.9800	2020.9800	1.8490	2.0210	0
16/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2033 On 08-May-25			Bond Future	128.0552	128.2304	128.0552	128.2304	0
16/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2564.8100	2389.5600	2.5648	2.3896	0
16/05/2024	2033 On 07-August-25			Bond Future	130.7393	130.9175	130.7393	130.9175	0
16/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2089.2600	2267.5300	2.0893	2.2675	0
16/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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16/05/2024	2037 On 01-August-24			Bond Future	12.4256	12.4944	75.5568	75.2067	192,304
16/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1086.1700	974.7600	1.0862	0.9748	0
16/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2828.8500	3067.5600	2.8289	3.0676	0
16/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1106.4900	993.5800	1.1065	0.9936	0
16/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2796.4000	3033.6100	2.7964	3.0336	0
16/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1126.8900	1012.5000	1.1269	1.0125	1,383
16/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2764.0800	2999.8100	2.7641	2.9998	0
16/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4353.2400	4095.2700	4.3532	4.0953	0
16/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	686.3600	778.5100	0.6864	0.7785	1,383
16/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6920.4100	6613.0700	6.9204	6.6131	0
16/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	262.0900	304.8700	0.2621	0.3049	1,383
16/05/2024	2037 On 07-November-24			Bond Future	12.5599	12.6316	77.3441	76.9857	14,225
16/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2798.5700	2623.4500	2.7986	2.6235	0
16/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2747.7600	2931.0800	2.7478	2.9311	0
16/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2825.9000	2649.7500	2.8259	2.6498	0
16/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2725.0400	2907.3300	2.7250	2.9073	0
16/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2853.3600	2676.1700	2.8534	2.6762	0
16/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2702.4900	2883.7400	2.7025	2.8837	0
16/05/2024	2037 On 06-February-25			Bond Future	12.6976	12.7724	74.7666	74.4000	0
16/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3508.4000	3321.0400	3.5084	3.3210	0
16/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3202.5300	3381.7200	3.2025	3.3817	0
16/05/2024	2037 On 08-May-25			Bond Future	12.8445	12.9225	76.4033	76.0286	3,975
16/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2718.4100	2572.8200	2.7184	2.5728	0
16/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5666.8800	5896.0400	5.6669	5.8960	0
16/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3382.1500	3214.3700	3.3822	3.2144	15,000
16/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4822.1300	5029.1000	4.8221	5.0291	0
16/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5363.4800	5143.9500	5.3635	5.1440	7,500
16/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3212.8000	3368.0200	3.2128	3.3680	0
16/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5508.5200	5285.8500	5.5085	5.2859	7,500
16/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3127.2800	3279.3600	3.1273	3.2794	0
16/05/2024	2037 On 07-August-25			Bond Future	13.0210	13.1025	73.7209	73.3379	0
16/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4354.1300	4159.5300	4.3541	4.1595	0
16/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4405.8200	4594.1500	4.4058	4.5942	0
16/05/2024	2038 On 01-August-24			Bond Future	131.7631	131.1442	131.7631	131.1442	3,162

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16/05/2024	2038 On 07-November-24			Bond Future	134.9144	134.2807	134.9144	134.2807	425
16/05/2024	2038 On 06-February-25			Bond Future	135.7551	135.1067	135.7551	135.1067	0
16/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	525.0600	0.0000	0.5251	0.0000	0
16/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	123.3100	0.0000	0.1233	0
16/05/2024	2038 On 08-May-25			Bond Future	138.7609	138.0977	138.7609	138.0977	0
16/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	919.1300	1582.2700	0.9191	1.5823	0
16/05/2024	2038 On 07-August-25			Bond Future	139.4873	138.8092	139.4873	138.8092	0
16/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	72.6700	750.8000	0.0727	0.7508	0
16/05/2024	2040 On 01-August-24			Bond Future	12.6823	12.7511	75.4332	75.0638	41,929
16/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1013.5100	906.0500	1.0135	0.9061	680
16/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3232.3700	3494.3100	3.2324	3.4943	0
16/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1094.2100	980.5800	1.0942	0.9806	0
16/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3087.9300	3343.7000	3.0879	3.3437	0
16/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1115.1000	999.9100	1.1151	0.9999	0
16/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3052.6900	3306.9000	3.0527	3.3069	0
16/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1136.0800	1019.3300	1.1361	1.0193	0
16/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3017.6100	3270.2600	3.0176	3.2703	0
16/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2598.7200	2396.9700	2.5987	2.3970	0
16/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1544.3200	1711.9700	1.5443	1.7120	680
16/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2830.1600	2618.1400	2.8302	2.6181	7,500
16/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1407.9800	1565.3600	1.4080	1.5654	0
16/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4794.7500	4517.4300	4.7948	4.5174	0
16/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	678.6200	770.7000	0.6786	0.7707	680
16/05/2024	2040 On 07-November-24			Bond Future	12.8185	12.8902	77.2175	76.8393	91,394
16/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2996.9900	2810.5700	2.9970	2.8106	0
16/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2883.0500	3074.8600	2.8831	3.0749	0
16/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3025.9800	2838.4800	3.0260	2.8385	0
16/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2859.2300	3049.9600	2.8592	3.0500	0
16/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3055.0900	2866.5100	3.0551	2.8665	0
16/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2835.5900	3025.2400	2.8356	3.0252	0
16/05/2024	2040 On 06-February-25			Bond Future	12.9575	13.0322	74.3865	73.9998	14
16/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3605.0400	3413.0000	3.6050	3.4130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3643.9400	3838.5800	3.6439	3.8386	0
16/05/2024	2040 On 08-May-25			Bond Future	13.1047	13.1825	76.0147	75.6194	3,900
16/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3159.6200	2995.9600	3.1596	2.9960	0
16/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5644.4400	5876.1300	5.6444	5.8761	0
16/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3444.1400	3271.1000	3.4441	3.2711	15,000
16/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5288.6800	5510.9900	5.2887	5.5110	0
16/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5291.5200	5068.1700	5.2915	5.0682	7,500
16/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3660.1900	3832.1900	3.6602	3.8322	0
16/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5498.7200	5270.6000	5.4987	5.2706	7,500
16/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3523.7500	3690.9800	3.5238	3.6910	0
16/05/2024	2040 On 07-August-25			Bond Future	13.2798	13.3611	73.0730	72.6691	0
16/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4677.6800	4470.1100	4.6777	4.4701	0
16/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4626.9100	4823.2500	4.6269	4.8233	0
16/05/2024	2044 On 01-August-24			Bond Future	12.7688	12.8478	71.4871	71.0622	118,396
16/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	820.2300	712.3600	0.8202	0.7124	0
16/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3545.0900	3862.1200	3.5451	3.8621	0
16/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	837.8100	728.2100	0.8378	0.7282	0
16/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3505.2000	3820.5000	3.5052	3.8205	0
16/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	855.6400	744.2900	0.8556	0.7443	0
16/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3465.6200	3779.1700	3.4656	3.7792	0
16/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2671.1600	2431.2600	2.6712	2.4313	0
16/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1440.1200	1625.1200	1.4401	1.6251	5,000
16/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3544.6000	3264.6200	3.5446	3.2646	0
16/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1022.2500	1167.1700	1.0223	1.1672	15,000
16/05/2024	2044 On 07-November-24			Bond Future	12.9004	12.9827	73.1781	72.7431	234
16/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2969.2700	2756.5000	2.9693	2.7565	0
16/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2971.3400	3193.5500	2.9713	3.1936	0
16/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2998.0300	2784.0100	2.9980	2.7840	0
16/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2947.0300	3167.9900	2.9470	3.1680	0
16/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3026.9000	2811.6500	3.0269	2.8117	0
16/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2922.9000	3142.6300	2.9229	3.1426	0
16/05/2024	2044 On 06-February-25			Bond Future	13.0343	13.1200	70.3844	69.9397	0
16/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3540.8500	3319.7500	3.5409	3.3198	0
16/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3615.5400	3839.1500	3.6155	3.8392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	2044 On 08-May-25			Bond Future	13.1755	13.2648	71.9250	71.4703	0
16/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3237.6600	3046.4600	3.2377	3.0465	0
16/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5637.5300	5900.9500	5.6375	5.9010	0
16/05/2024	2044 On 07-August-25			Bond Future	13.3428	13.4360	69.0239	68.5595	0
16/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4685.2500	4446.3100	4.6853	4.4463	0
16/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4699.3400	4924.8500	4.6993	4.9249	0
16/05/2024	2046 On 01-August-24			Bond Future	114.5764	114.3790	114.5764	114.3790	12,200
16/05/2024	2046 On 07-November-24			Bond Future	115.1054	114.9029	115.1054	114.9029	4,862
16/05/2024	2046 On 06-February-25			Bond Future	117.6380	117.4309	117.6380	117.4309	0
16/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3628.0100	3420.9400	3.6280	3.4209	0
16/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2046 On 08-May-25			Bond Future	117.9780	117.7658	117.9780	117.7658	0
16/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3992.0100	4204.2500	3.9920	4.2043	0
16/05/2024	2046 On 07-August-25			Bond Future	120.4485	120.2312	120.4485	120.2312	0
16/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1758.5000	1541.1800	1.7585	1.5412	0
16/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2050 On 01-August-24			Bond Future	113.1924	113.3591	113.1924	113.3591	11,346
16/05/2024	2050 On 07-November-24			Bond Future	115.8998	116.0703	115.8998	116.0703	4,091
16/05/2024	2050 On 06-February-25			Bond Future	116.0790	116.2529	116.0790	116.2529	0
16/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	478.9800	652.8600	0.4790	0.6529	0
16/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2050 On 08-May-25			Bond Future	118.6491	118.8264	118.6491	118.8264	0
16/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2510.8800	2333.6100	2.5109	2.3336	0
16/05/2024	2050 On 07-August-25			Bond Future	118.7047	118.8848	118.7047	118.8848	0
16/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1185.2800	1005.1800	1.1853	1.0052	0
16/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	8657 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
16/05/2024	AL37 On 02-May-24			Index Future	931.3930	931.3930	931.3930	931.3930	0
16/05/2024	AL37 On 01-August-24			Index Future	964.6700	962.4420	964.6700	962.4420	0
16/05/2024	AL37 On 07-November-24			Index Future	987.4940	985.2130	987.4940	985.2130	0
16/05/2024	AL37 On 06-February-25			Index Future	1009.0030	1006.6700	1009.0030	1,006.6700	0
16/05/2024	AL37 On 08-May-25			Index Future	1031.1350	1028.7480	1031.1350	1,028.7480	0
16/05/2024	AL37 On 07-August-25			Index Future	1052.5550	1050.1140	1052.5550	1,050.1140	0
16/05/2024	AL7T On 02-May-24			Index Future	1078.1680	1078.1680	1078.1680	1,078.1680	0
16/05/2024	AL7T On 01-August-24			Index Future	1116.5290	1112.1990	1116.5290	1,112.1990	0
16/05/2024	AL7T On 07-November-24			Index Future	1142.9460	1138.5130	1142.9460	1,138.5130	0
16/05/2024	AL7T On 06-February-25			Index Future	1167.8420	1163.3090	1167.8420	1,163.3090	0
16/05/2024	AL7T On 08-May-25			Index Future	1193.4580	1188.8230	1193.4580	1,188.8230	0
16/05/2024	AL7T On 07-August-25			Index Future	1218.2500	1213.5130	1218.2500	1,213.5130	0
16/05/2024	ALBI On 02-May-24			Index Future	939.2000	939.2000	939.2000	939.2000	0
16/05/2024	ALBI On 01-August-24			Index Future	970.8440	967.2710	970.8440	967.2710	91
16/05/2024	ALBI On 07-November-24			Index Future	993.8140	990.1560	993.8140	990.1560	16
16/05/2024	ALBI On 06-February-25			Index Future	1015.4620	1011.7210	1015.4620	1,011.7210	0
16/05/2024	ALBI On 08-May-25			Index Future	1037.7350	1033.9100	1037.7350	1,033.9100	0
16/05/2024	ALBI On 07-August-25			Index Future	1059.2920	1055.3830	1059.2920	1,055.3830	0
16/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	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
16/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	ES33 On 01-August-24			Bond Future	12.8151	12.8895	74.8184	74.5039	0
16/05/2024	ES33 On 07-November-24			Bond Future	12.9903	13.0683	72.8047	72.4825	0
16/05/2024	ES33 On 06-February-25			Bond Future	13.1720	13.2538	74.4059	74.0764	0
16/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	674.3100	344.8300	0.6743	0.3448	0
16/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	ES33 On 08-May-25			Bond Future	13.3557	13.4415	72.2478	71.9108	0
16/05/2024	ES33 On 08-May-25	12.73	Call	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
16/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2524.2200	2861.2000	2.5242	2.8612	0
16/05/2024	ES33 On 07-August-25			Bond Future	13.5727	13.6628	73.7558	73.4114	0
16/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	48.8000	393.2100	0.0488	0.3932	0
16/05/2024	ES42 On 01-August-24			Bond Future	13.1918	13.2657	70.4909	70.1233	0
16/05/2024	ES42 On 07-November-24			Bond Future	13.3459	13.4231	67.9082	67.5317	0
16/05/2024	ES42 On 06-February-25			Bond Future	13.4977	13.5782	69.4010	69.0160	0
16/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1007.5200	622.5000	1.0075	0.6225	0
16/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	ES42 On 08-May-25			Bond Future	13.6569	13.7409	66.6677	66.2740	0
16/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1963.2200	2356.9300	1.9632	2.3569	0
16/05/2024	ES42 On 07-August-25			Bond Future	13.8368	13.9245	68.0558	67.6535	0
16/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	216.3700	618.7000	0.2164	0.6187	0
16/05/2024	GOVI On 02-May-24			GOVI	925.0210	925.0210	925.0210	925.0210	0
16/05/2024	GOVI On 01-August-24			GOVI	956.3840	952.8940	956.3840	952.8940	735
16/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	130140.0000	95240.0000	13.0140	9.5240	0
16/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	130040.0000	95140.0000	13.0040	9.5140	0
16/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	129940.0000	95040.0000	12.9940	9.5040	0
16/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GOVI On 07-November-24			GOVI	979.0120	975.4380	979.0120	975.4380	0
16/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	302320.0000	266580.0000	30.2320	26.6580	0
16/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	302220.0000	266480.0000	30.2220	26.6480	0
16/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	302120.0000	266380.0000	30.2120	26.6380	0
16/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GOVI On 06-February-25			GOVI	1000.3370	996.6830	1000.3370	996.6830	0
16/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	283370.0000	246830.0000	28.3370	24.6830	0
16/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	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
16/05/2024	GOVI On 08-May-25			GOVI	1022.2780	1018.5420	1022.2780	1,018.5420	0
16/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	2780.0000	0.0000	0.2780	0.0000	0
16/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	34580.0000	0.0000	3.4580	0
16/05/2024	GOVI On 07-August-25			GOVI	1043.5140	1039.6960	1043.5140	1,039.6960	0
16/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	325140.0000	286960.0000	32.5140	28.6960	0
16/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/05/2024	IGOV On 02-May-24			Index Future	345.1960	345.1960	345.1960	345.1960	0
16/05/2024	IGOV On 01-August-24			Index Future	351.3790	351.1760	351.3790	351.1760	587
16/05/2024	IGOV On 07-November-24			Index Future	359.7830	359.5750	359.7830	359.5750	16
16/05/2024	IGOV On 06-February-25			Index Future	367.7020	367.4890	367.7020	367.4890	0
16/05/2024	IGOV On 08-May-25			Index Future	375.8480	375.6290	375.8480	375.6290	0
16/05/2024	IGOV On 07-August-25			Index Future	383.7350	383.5090	383.7350	383.5090	0
16/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
16/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3350	91.6550	91.6650	0
16/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3400	91.6700	91.6600	0
16/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
16/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3650	91.6700	91.6350	0
16/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3580	91.6400	91.6420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.0000	91.6430	92.0000	0
16/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3780	91.6230	91.6220	0
16/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3680	91.6330	91.6320	0
16/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.3000	91.7050	91.7000	0
16/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
16/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3730	91.6280	91.6270	0
16/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3750	91.6280	91.6250	0
16/05/2024	R035 On 01-August-24			Bond Future	12.0398	12.1137	85.1774	84.8015	75,020
16/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1261.6300	1128.3400	1.2616	1.1283	0
16/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2551.2500	2793.8500	2.5513	2.7939	0
16/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1283.8000	1148.8900	1.2838	1.1489	0
16/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2521.2600	2762.2400	2.5213	2.7622	0
16/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1306.1900	1169.6600	1.3062	1.1697	0
16/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2491.5300	2730.8900	2.4915	2.7309	0
16/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2339.8900	2140.4800	2.3399	2.1405	5,100
16/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1527.8600	1704.3400	1.5279	1.7043	0
16/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3148.3000	2912.1700	3.1483	2.9122	0
16/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1091.2000	1230.9600	1.0912	1.2310	5,100
16/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3321.1400	3078.2200	3.3211	3.0782	0
16/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1018.2600	1151.2300	1.0183	1.1512	2,740
16/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5396.4300	5093.0500	5.3964	5.0931	0
16/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	459.1200	531.6300	0.4591	0.5316	7,500
16/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5516.3000	5210.3700	5.5163	5.2104	0
16/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	438.8700	508.8300	0.4389	0.5088	8,650
16/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6000.4800	5685.0900	6.0005	5.6851	0
16/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	366.1700	426.6700	0.3662	0.4267	8,000
16/05/2024	R035 On 07-November-24			Bond Future	12.1754	12.2527	82.6767	82.2918	103,454
16/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2737.1500	2551.0000	2.7372	2.5510	0
16/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2763.9800	2962.7000	2.7640	2.9627	0
16/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2764.2600	2577.0000	2.7643	2.5770	0
16/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2741.1300	2938.7400	2.7411	2.9387	0
16/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2791.4900	2603.1200	2.7915	2.6031	0
16/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2718.4400	2914.9400	2.7184	2.9149	0
16/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2818.8400	2629.3700	2.8188	2.6294	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2695.9200	2891.3200	2.6959	2.8913	0
16/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6153.8100	5869.5600	6.1538	5.8696	0
16/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1114.7000	1215.3200	1.1147	1.2153	1,000
16/05/2024	R035 On 06-February-25			Bond Future	12.3165	12.3973	84.4763	84.0828	0
16/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3560.3500	3357.2400	3.5604	3.3572	0
16/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3105.1900	3295.5400	3.1052	3.2955	0
16/05/2024	R035 On 08-May-25			Bond Future	12.4544	12.5388	81.8093	81.4070	0
16/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1913.7600	1789.9900	1.9138	1.7900	400
16/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6871.7800	7150.3200	6.8718	7.1503	0
16/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2485.9700	2337.2000	2.4860	2.3372	0
16/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5803.7500	6057.2900	5.8038	6.0573	0
16/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4691.3700	4470.7900	4.6914	4.4708	0
16/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3528.0100	3709.7400	3.5280	3.7097	400
16/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6603.1600	6339.4000	6.6032	6.3394	0
16/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2471.6000	2610.1500	2.4716	2.6102	400
16/05/2024	R035 On 07-August-25			Bond Future	12.6225	12.7108	83.5002	83.0891	0
16/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4347.4400	4137.2800	4.3474	4.1373	0
16/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4218.9800	4419.9100	4.2190	4.4199	0
16/05/2024	R053 On 01-August-24			Bond Future	12.6402	12.7139	96.2361	95.7135	0
16/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4805.5200	4464.4100	4.8055	4.4644	0
16/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1433.5400	1615.0900	1.4335	1.6151	0
16/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4853.1400	4510.3000	4.8531	4.5103	0
16/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1414.7000	1594.5200	1.4147	1.5945	0
16/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4900.9100	4556.3300	4.9009	4.5563	0
16/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1396.1100	1574.1900	1.3961	1.5742	0
16/05/2024	R053 On 07-November-24			Bond Future	12.7703	12.8472	92.6400	92.1049	0
16/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4017.9600	3752.9800	4.0180	3.7530	0
16/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3880.1800	4150.3500	3.8802	4.1504	0
16/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4056.1200	3789.6400	4.0561	3.7896	0
16/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3848.6900	4117.3600	3.8487	4.1174	0
16/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4094.4300	3826.4500	4.0944	3.8265	0
16/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3817.4400	4084.6100	3.8174	4.0846	0
16/05/2024	R053 On 06-February-25			Bond Future	12.8997	12.9799	94.6557	94.1087	0
16/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5010.4000	4731.8500	5.0104	4.7319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4734.9700	5003.4900	4.7350	5.0035	0
16/05/2024	R053 On 08-May-25			Bond Future	13.0320	13.1156	90.8557	90.2965	0
16/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4091.7700	3852.9400	4.0918	3.8529	0
16/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6803.2600	7123.6700	6.8033	7.1237	0
16/05/2024	R053 On 07-August-25			Bond Future	13.1858	13.2731	92.7301	92.1587	0
16/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6028.5100	5736.6600	6.0285	5.7367	0
16/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6132.5000	6412.0200	6.1325	6.4120	0
16/05/2024	R186 On 01-August-24			Bond Future	9.0465	9.1350	104.3423	104.1532	83,695
16/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	182.5000	140.8700	0.1825	0.1409	0
16/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	969.7200	1117.1200	0.9697	1.1171	0
16/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	188.9600	146.2300	0.1890	0.1462	0
16/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	954.6000	1100.9000	0.9546	1.1009	0
16/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	195.4100	151.5700	0.1954	0.1516	0
16/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	939.4700	1084.6600	0.9395	1.0847	0
16/05/2024	R186 On 07-November-24			Bond Future	9.0637	9.1650	106.8108	106.6172	38,605
16/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	818.2200	721.6500	0.8182	0.7217	0
16/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	691.3800	788.4400	0.6914	0.7884	0
16/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	830.3200	732.9700	0.8303	0.7330	0
16/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	684.3700	780.6500	0.6844	0.7807	0
16/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	842.4800	744.3700	0.8425	0.7444	0
16/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	677.4300	772.9500	0.6774	0.7730	0
16/05/2024	R186 On 06-February-25			Bond Future	9.0999	9.2164	103.8201	103.6219	0
16/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	800.4200	710.1200	0.8004	0.7101	0
16/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	919.4200	1027.2700	0.9194	1.0273	0
16/05/2024	R186 On 08-May-25			Bond Future	9.1411	9.2778	106.0944	105.8916	0
16/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	417.8400	358.0500	0.4178	0.3581	0
16/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1421.5400	1564.4800	1.4215	1.5645	0
16/05/2024	R186 On 07-August-25			Bond Future	9.2936	9.4579	102.9741	102.7667	0
16/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	807.0900	711.0500	0.8071	0.7111	1,983
16/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	900.1700	1011.6000	0.9002	1.0116	0
16/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1175.8300	1058.3700	1.1758	1.0584	0
16/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	688.8400	778.8500	0.6888	0.7789	0
16/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1703.8800	1564.8900	1.7039	1.5649	0
16/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	504.5400	573.0200	0.5045	0.5730	1,983

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R202 On 01-August-24			Bond Future	258.4609	258.4045	258.4609	258.4045	441
16/05/2024	R202 On 07-November-24			Bond Future	264.6429	264.5848	264.6429	264.5848	460
16/05/2024	R202 On 06-February-25			Bond Future	265.2234	265.1627	265.2234	265.1627	0
16/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1566.6000	1627.2700	1.5666	1.6273	0
16/05/2024	R202 On 08-May-25			Bond Future	271.0963	271.0338	271.0963	271.0338	0
16/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1213.6800	1276.2200	1.2137	1.2762	0
16/05/2024	R202 On 07-August-25			Bond Future	271.4048	271.3386	271.4048	271.3386	0
16/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	195.2100	261.4200	0.1952	0.2614	0
16/05/2024	R209 On 01-August-24			Bond Future	12.1186	12.1921	66.0366	65.7050	11,312
16/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	906.7100	802.7700	0.9067	0.8028	0
16/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2465.2600	2692.9000	2.4653	2.6929	0
16/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	924.2900	818.9000	0.9243	0.8189	0
16/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2436.0700	2662.2600	2.4361	2.6623	0
16/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	942.0600	835.2300	0.9421	0.8352	0
16/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2407.1100	2631.8600	2.4071	2.6319	0
16/05/2024	R209 On 07-November-24			Bond Future	12.2403	12.3169	64.4414	64.1019	5,237
16/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2368.2300	2205.7600	2.3682	2.2058	0
16/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2503.4500	2680.4500	2.5035	2.6805	0
16/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2392.0400	2228.5800	2.3920	2.2286	0
16/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2482.6300	2658.6400	2.4826	2.6586	0
16/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2415.9600	2251.5000	2.4160	2.2515	0
16/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2461.9700	2636.9800	2.4620	2.6370	0
16/05/2024	R209 On 06-February-25			Bond Future	12.3630	12.4426	65.8439	65.4969	0
16/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3196.2200	3017.4000	3.1962	3.0174	0
16/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2860.2500	3028.4900	2.8603	3.0285	0
16/05/2024	R209 On 08-May-25			Bond Future	12.4888	12.5716	64.1289	63.7741	0
16/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2349.8900	2212.6100	2.3499	2.2126	0
16/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5000.7800	5218.3300	5.0008	5.2183	0
16/05/2024	R209 On 07-August-25			Bond Future	12.6383	12.7245	65.4541	65.0916	0
16/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4006.7300	3819.0400	4.0067	3.8190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3830.9300	4005.7500	3.8309	4.0058	0
16/05/2024	R210 On 01-August-24			Bond Future	239.6421	239.7685	239.6421	239.7685	1,336
16/05/2024	R210 On 07-November-24			Bond Future	242.0214	242.1504	242.0214	242.1504	0
16/05/2024	R210 On 06-February-25			Bond Future	247.3473	247.4784	247.3473	247.4784	0
16/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7737.2700	7868.4100	7.7373	7.8684	0
16/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	R210 On 08-May-25			Bond Future	249.3917	249.5246	249.3917	249.5246	0
16/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1361.6600	1494.6300	1.3617	1.4946	0
16/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	R210 On 07-August-25			Bond Future	254.6170	254.7516	254.6170	254.7516	0
16/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6177.0400	6311.5800	6.1770	6.3116	0
16/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/05/2024	R213 On 01-August-24			Bond Future	10.9252	10.9784	84.9542	84.7384	25,429
16/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1275.7700	1184.1800	1.2758	1.1842	0
16/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1541.1800	1665.4400	1.5412	1.6654	0
16/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1296.2400	1203.6700	1.2962	1.2037	0
16/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1520.8800	1644.1600	1.5209	1.6442	0
16/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1317.0500	1223.5000	1.3171	1.2235	0
16/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1500.9500	1623.2500	1.5010	1.6233	0
16/05/2024	R213 On 07-November-24			Bond Future	11.0376	11.0939	83.4024	83.1813	38,437
16/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2425.1000	2308.1200	2.4251	2.3081	0
16/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1749.9500	1854.0500	1.7500	1.8541	0
16/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2448.2200	2330.5900	2.4482	2.3306	0
16/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1734.1100	1837.5600	1.7341	1.8376	0
16/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2471.6600	2353.3800	2.4717	2.3534	0
16/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1718.6200	1821.4200	1.7186	1.8214	0
16/05/2024	R213 On 06-February-25			Bond Future	11.1598	11.2192	85.2180	84.9919	0
16/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2869.0400	2748.5700	2.8690	2.7486	0
16/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2147.6300	2253.2700	2.1476	2.2533	0
16/05/2024	R213 On 08-May-25			Bond Future	11.2799	11.3426	83.5222	83.2910	0
16/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1607.9400	1530.2700	1.6079	1.5303	0
16/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4475.4900	4629.0800	4.4755	4.6291	0
16/05/2024	R213 On 07-August-25			Bond Future	11.4389	11.5054	85.2505	85.0140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3509.9400	3382.7700	3.5099	3.3828	0
16/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2726.5200	2835.8600	2.7265	2.8359	0
16/05/2024	R214 On 01-August-24			Bond Future	12.4863	12.5597	61.3017	60.9646	11,076
16/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	981.4000	872.6400	0.9814	0.8726	0
16/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2517.5500	2745.9000	2.5176	2.7459	0
16/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	999.8200	889.6100	0.9998	0.8896	0
16/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2487.9700	2714.8700	2.4880	2.7149	0
16/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1018.4500	906.7700	1.0185	0.9068	0
16/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2458.6600	2684.0900	2.4587	2.6841	0
16/05/2024	R214 On 07-November-24			Bond Future	12.6083	12.6845	59.4446	59.0994	1,770
16/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2456.8600	2288.8000	2.4569	2.2888	0
16/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2494.4300	2671.4800	2.4944	2.6715	0
16/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2481.3900	2312.3200	2.4814	2.3123	0
16/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2473.4900	2649.5300	2.4735	2.6495	0
16/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2506.0300	2335.9600	2.5060	2.3360	0
16/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2452.7000	2627.7400	2.4527	2.6277	0
16/05/2024	R214 On 06-February-25			Bond Future	12.7328	12.8120	60.7384	60.3856	0
16/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3007.8900	2833.4300	3.0079	2.8334	0
16/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3110.0700	3288.4100	3.1101	3.2884	0
16/05/2024	R214 On 08-May-25			Bond Future	12.8532	12.9353	58.7604	58.3997	0
16/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2690.2900	2539.1500	2.6903	2.5392	0
16/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4744.2400	4953.8200	4.7442	4.9538	0
16/05/2024	R214 On 07-August-25			Bond Future	12.9959	13.0813	59.9747	59.6063	0
16/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3939.2300	3751.5000	3.9392	3.7515	0
16/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4051.5300	4232.2800	4.0515	4.2323	0
16/05/2024	R248 On 01-August-24			Bond Future	12.6568	12.7304	74.6124	74.2066	247,209
16/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1111.2500	985.8700	1.1113	0.9859	0
16/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3137.6600	3418.0000	3.1377	3.4180	0
16/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1132.7700	1005.6400	1.1328	1.0056	0
16/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3101.0000	3379.5900	3.1010	3.3796	0
16/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1154.4000	1025.5200	1.1544	1.0255	0
16/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3064.5300	3341.3700	3.0645	3.3414	0
16/05/2024	R248 On 07-November-24			Bond Future	12.7859	12.8626	71.9253	71.5099	11,423

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3043.3500	2840.6700	3.0434	2.8407	0
16/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3075.4700	3288.2000	3.0755	3.2882	0
16/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3072.7700	2868.9100	3.0728	2.8689	0
16/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3050.4600	3262.0100	3.0505	3.2620	0
16/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3102.2900	2897.2600	3.1023	2.8973	0
16/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3025.6300	3236.0100	3.0256	3.2360	0
16/05/2024	R248 On 06-February-25			Bond Future	12.9178	12.9977	73.4907	73.0661	10,000
16/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3104.0200	2912.8100	3.1040	2.9128	0
16/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4229.6900	4463.1400	4.2297	4.4631	0
16/05/2024	R248 On 08-May-25			Bond Future	13.0453	13.1284	70.6464	70.2123	0
16/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3173.9000	2992.0400	3.1739	2.9920	0
16/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5584.0200	5836.2900	5.5840	5.8363	0
16/05/2024	R248 On 07-August-25			Bond Future	13.1961	13.2828	72.1055	71.6620	0
16/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4755.6900	4526.8700	4.7557	4.5269	0
16/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4684.1500	4898.8700	4.6842	4.8989	0
16/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0