



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
21/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	2025 On 01-August-24			Bond Future	181.8343	181.8248	181.8343	181.8248	4,870
21/05/2024	2025 On 07-November-24			Bond Future	186.1806	186.1706	186.1806	186.1706	4,944
21/05/2024	2029 On 01-August-24			Bond Future	131.0699	131.0436	131.0699	131.0436	9,526
21/05/2024	2029 On 07-November-24			Bond Future	132.7957	132.7684	132.7957	132.7684	0
21/05/2024	2029 On 06-February-25			Bond Future	135.7200	135.6917	135.7200	135.6917	0
21/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3319.9600	3291.6600	3.3200	3.2917	0
21/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2029 On 08-May-25			Bond Future	137.2806	137.2518	137.2806	137.2518	0
21/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	569.4100	598.2300	0.5694	0.5982	0
21/05/2024	2029 On 07-August-25			Bond Future	140.1710	140.1409	140.1710	140.1409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2760.9700	2730.9000	2.7610	2.7309	0
21/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2030 On 01-August-24			Bond Future	10.3417	10.3584	90.5100	90.4454	121,097
21/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	1036.3500	1016.6500	1.0364	1.0167	600
21/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1545.8400	1590.7100	1.5458	1.5907	0
21/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1348.7100	1324.3000	1.3487	1.3243	0
21/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1239.4500	1279.6100	1.2395	1.2796	0
21/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1369.8900	1345.1800	1.3699	1.3452	0
21/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1222.1400	1262.0000	1.2221	1.2620	0
21/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1391.0800	1366.0700	1.3911	1.3661	0
21/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1204.8500	1244.4100	1.2049	1.2444	0
21/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	2155.5000	2121.0200	2.1555	2.1210	600
21/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	748.6900	778.7800	0.7487	0.7788	0
21/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3920.2300	3871.2000	3.9202	3.8712	0
21/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	279.7200	295.2600	0.2797	0.2953	600
21/05/2024	2030 On 07-November-24			Bond Future	10.4287	10.4465	92.6497	92.5836	53,764
21/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1470.5300	1446.9300	1.4705	1.4469	600
21/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2286.2400	2328.8300	2.2862	2.3288	0
21/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2474.5500	2440.7900	2.4746	2.4408	600
21/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1438.3200	1470.7500	1.4383	1.4708	0
21/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2543.0000	2508.6500	2.5430	2.5087	0
21/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1397.1400	1428.9800	1.3971	1.4290	0
21/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2566.0800	2531.5400	2.5661	2.5315	0
21/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1383.7100	1415.3600	1.3837	1.4154	0
21/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2589.4900	2554.7600	2.5895	2.5548	0
21/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1370.6400	1402.1000	1.3706	1.4021	0
21/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5730.1600	5677.8200	5.7302	5.6778	0
21/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	435.9000	449.7500	0.4359	0.4498	600
21/05/2024	2030 On 06-February-25			Bond Future	10.5247	10.5438	90.6576	90.5897	0
21/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2581.5500	2548.6700	2.5816	2.5487	0
21/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2030.0000	2065.0400	2.0300	2.0650	0
21/05/2024	2030 On 08-May-25			Bond Future	10.6370	10.6574	92.6408	92.5712	0
21/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1390.4700	1369.0600	1.3905	1.3691	0
21/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	3847.2400	3895.4600	3.8472	3.8955	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1966.4300	1939.3000	1.9664	1.9393	1,640
21/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3092.6100	3135.1100	3.0926	3.1351	0
21/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2654.1400	2621.3700	2.6541	2.6214	2,280
21/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2473.1400	2510.0000	2.4731	2.5100	0
21/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5291.9800	5244.5600	5.2920	5.2446	0
21/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1228.4300	1250.6400	1.2284	1.2506	1,640
21/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6355.7800	6304.3300	6.3558	6.3043	0
21/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	949.0800	967.2600	0.9491	0.9673	2,280
21/05/2024	2030 On 07-August-25			Bond Future	10.7933	10.8152	90.5558	90.4843	0
21/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2177.6300	2148.3200	2.1776	2.1483	1,054
21/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3206.1100	3248.3300	3.2061	3.2483	0
21/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3339.2500	3301.5000	3.3393	3.3015	0
21/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2314.0200	2347.8000	2.3140	2.3478	0
21/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5575.3100	5526.5200	5.5753	5.5265	0
21/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1375.2500	1397.9900	1.3753	1.3980	1,054
21/05/2024	2032 On 01-August-24			Bond Future	11.1908	11.2128	88.0070	87.9069	96,546
21/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1414.8100	1379.0200	1.4148	1.3790	600
21/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	1783.7700	1847.9900	1.7838	1.8480	0
21/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1461.4700	1424.8100	1.4615	1.4248	0
21/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1738.9100	1802.2600	1.7389	1.8023	0
21/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1485.0900	1448.0000	1.4851	1.4480	0
21/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1716.8200	1779.7400	1.7168	1.7797	0
21/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1508.9100	1471.3800	1.5089	1.4714	0
21/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1694.9600	1757.4400	1.6950	1.7574	0
21/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2792.4800	2735.5300	2.7925	2.7355	600
21/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	910.9600	954.0200	0.9110	0.9540	0
21/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	5227.7000	5148.4800	5.2277	5.1485	0
21/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	322.7400	343.5300	0.3227	0.3435	600
21/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	6093.4100	6009.2800	6.0934	6.0093	0
21/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	226.2600	242.1400	0.2263	0.2421	11,000
21/05/2024	2032 On 07-November-24			Bond Future	11.3075	11.3307	85.9198	85.8174	52,520
21/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1891.7100	1852.3500	1.8917	1.8524	600
21/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	2772.0900	2835.2000	2.7721	2.8352	0
21/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2741.3500	2691.0500	2.7414	2.6911	0

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21/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2025.6800	2077.8500	2.0257	2.0779	0
21/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2767.1200	2716.5200	2.7671	2.7165	0
21/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2007.6600	2059.5300	2.0077	2.0595	0
21/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2792.9900	2742.0900	2.7930	2.7421	0
21/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	1989.7800	2041.3500	1.9898	2.0414	0
21/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	3113.4400	3059.0600	3.1134	3.0591	600
21/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1787.4100	1835.5000	1.7874	1.8355	0
21/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	3196.0400	3140.8000	3.1960	3.1408	1,615
21/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1739.9600	1787.1900	1.7400	1.7872	0
21/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7397.0000	7313.5800	7.3970	7.3136	0
21/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	508.2100	527.2600	0.5082	0.5273	600
21/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8798.9300	8709.3700	8.7989	8.7094	0
21/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	304.5200	317.4300	0.3045	0.3174	1,615
21/05/2024	2032 On 06-February-25			Bond Future	11.4287	11.4531	87.7911	87.6861	0
21/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3591.8400	3536.4000	3.5918	3.5364	0
21/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2348.5500	2398.0700	2.3486	2.3981	0
21/05/2024	2032 On 08-May-25			Bond Future	11.5558	11.5815	85.5443	85.4369	0
21/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1959.7600	1923.3300	1.9598	1.9233	0
21/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	4720.2600	4791.2800	4.7203	4.7913	0
21/05/2024	2032 On 07-August-25			Bond Future	11.7144	11.7415	87.3206	87.2105	0
21/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4268.8200	4210.1200	4.2688	4.2101	0
21/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3079.5700	3130.9600	3.0796	3.1310	0
21/05/2024	2033 On 01-August-24			Bond Future	122.5146	122.5838	122.5146	122.5838	7,742
21/05/2024	2033 On 07-November-24			Bond Future	123.9381	124.0085	123.9381	124.0085	0
21/05/2024	2033 On 06-February-25			Bond Future	126.6674	126.7390	126.6674	126.7390	0
21/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1727.4400	1798.9700	1.7274	1.7990	0
21/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2033 On 08-May-25			Bond Future	127.9272	128.0006	127.9272	128.0006	0
21/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2692.8200	2619.4400	2.6928	2.6194	0
21/05/2024	2033 On 07-August-25			Bond Future	130.6206	130.6950	130.6206	130.6950	0
21/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1970.6300	2045.0300	1.9706	2.0450	0
21/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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21/05/2024	2037 On 01-August-24			Bond Future	12.3286	12.3508	76.0543	75.9404	191,104
21/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1235.8500	1202.4300	1.2359	1.2024	0
21/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2481.0100	2561.5400	2.4810	2.5615	0
21/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1258.2200	1224.3300	1.2582	1.2243	0
21/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2450.6100	2530.6700	2.4506	2.5307	0
21/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1280.6900	1246.3200	1.2807	1.2463	1,383
21/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2420.3600	2499.9400	2.4204	2.4999	0
21/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4710.1300	4627.8500	4.7101	4.6279	0
21/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	545.7300	577.4000	0.5457	0.5774	1,383
21/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	7350.9400	7251.6500	7.3509	7.2517	0
21/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	195.1000	209.7600	0.1951	0.2098	1,383
21/05/2024	2037 On 07-November-24			Bond Future	12.4590	12.4821	77.8523	77.7356	14,225
21/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	3135.0400	3079.6200	3.1350	3.0796	0
21/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2576.0700	2637.3600	2.5761	2.6374	0
21/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	3163.9300	3108.1900	3.1639	3.1082	0
21/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2554.9100	2615.8800	2.5549	2.6159	0
21/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	3192.7300	3136.6700	3.1927	3.1367	0
21/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2533.7000	2594.3500	2.5337	2.5944	0
21/05/2024	2037 On 06-February-25			Bond Future	12.5923	12.6164	75.2868	75.1674	0
21/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3882.9900	3822.8900	3.8830	3.8229	0
21/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3056.8400	3116.2000	3.0568	3.1162	0
21/05/2024	2037 On 08-May-25			Bond Future	12.7352	12.7603	76.9331	76.8108	3,975
21/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2795.0200	2748.5400	2.7950	2.7485	0
21/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5213.7300	5289.4900	5.2137	5.2895	0
21/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3497.9100	3444.0200	3.4979	3.4440	15,000
21/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4408.1300	4476.4800	4.4081	4.4765	0
21/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5569.0700	5498.0700	5.5691	5.4981	7,500
21/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	2888.6300	2939.8700	2.8886	2.9399	0
21/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5719.2200	5647.1800	5.7192	5.6472	7,500
21/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	2808.2200	2858.4200	2.8082	2.8584	0
21/05/2024	2037 On 07-August-25			Bond Future	12.9053	12.9316	74.2692	74.1440	0
21/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4647.4700	4584.1400	4.6475	4.5841	0
21/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4150.8000	4212.6700	4.1508	4.2127	0
21/05/2024	2038 On 01-August-24			Bond Future	131.1090	131.3739	131.1090	131.3739	3,162

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21/05/2024	2038 On 07-November-24			Bond Future	134.2427	134.5140	134.2427	134.5140	425
21/05/2024	2038 On 06-February-25			Bond Future	135.0695	135.3472	135.0695	135.3472	0
21/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	117.2300	0.0000	0.1172	0
21/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	160.4800	0.0000	0.1605	0.0000	0
21/05/2024	2038 On 08-May-25			Bond Future	138.0568	138.3401	138.0568	138.3401	0
21/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1623.2100	1339.8700	1.6232	1.3399	0
21/05/2024	2038 On 07-August-25			Bond Future	138.7829	139.0703	138.7829	139.0703	0
21/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	777.1300	489.7400	0.7771	0.4897	0
21/05/2024	2040 On 01-August-24			Bond Future	12.5853	12.6074	75.9590	75.8385	38,098
21/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1164.3400	1132.2200	1.1643	1.1322	680
21/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	2857.3700	2945.7900	2.8574	2.9458	0
21/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1253.7000	1219.6000	1.2537	1.2196	0
21/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2721.5900	2808.0300	2.7216	2.8080	0
21/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1276.7600	1242.1700	1.2768	1.2422	0
21/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2688.5200	2774.4700	2.6885	2.7745	0
21/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1299.9400	1264.8400	1.2999	1.2648	0
21/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2655.6400	2741.0800	2.6556	2.7411	0
21/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2881.6200	2818.6100	2.8816	2.8186	0
21/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1301.3900	1358.9200	1.3014	1.3589	680
21/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	3127.2200	3060.7700	3.1272	3.0608	7,500
21/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1179.2100	1233.3000	1.1792	1.2333	0
21/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	5184.0600	5095.4300	5.1841	5.0954	0
21/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	542.1000	574.0100	0.5421	0.5740	680
21/05/2024	2040 On 07-November-24			Bond Future	12.7176	12.7407	77.7546	77.6312	91,394
21/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3367.7100	3308.6600	3.3677	3.3087	0
21/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2716.6600	2781.0100	2.7167	2.7810	0
21/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3398.3100	3338.9200	3.3983	3.3389	0
21/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2694.4500	2758.4600	2.6945	2.7585	0
21/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3429.0200	3369.3000	3.4290	3.3693	0
21/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2672.4100	2736.0900	2.6724	2.7361	0
21/05/2024	2040 On 06-February-25			Bond Future	12.8523	12.8764	74.9364	74.8101	14
21/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3920.0500	3858.3200	3.9201	3.8583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3409.0100	3473.6200	3.4090	3.4736	0
21/05/2024	2040 On 08-May-25			Bond Future	12.9955	13.0206	76.5748	76.4455	3,900
21/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3268.1100	3215.5800	3.2681	3.2156	0
21/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5192.8500	5269.6200	5.1929	5.2696	0
21/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3569.6100	3513.9600	3.5696	3.5140	15,000
21/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	4854.0700	4927.7200	4.8541	4.9277	0
21/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5507.1400	5434.8400	5.5071	5.4348	7,500
21/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3315.7300	3372.7300	3.3157	3.3727	0
21/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5723.5700	5649.7000	5.7236	5.6497	7,500
21/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3188.5200	3243.9500	3.1885	3.2440	0
21/05/2024	2040 On 07-August-25			Bond Future	13.1644	13.1907	73.6523	73.5200	0
21/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	5008.7800	4941.1100	5.0088	4.9411	0
21/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4378.7000	4443.4000	4.3787	4.4434	0
21/05/2024	2044 On 01-August-24			Bond Future	12.6720	12.6889	72.0134	71.9211	118,393
21/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	1003.7100	984.8800	1.0037	0.9849	0
21/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3202.2000	3275.7600	3.2022	3.2758	0
21/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	1023.9200	1004.7600	1.0239	1.0048	0
21/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3164.9400	3238.1700	3.1649	3.2382	0
21/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	1044.2700	1024.7600	1.0443	1.0248	0
21/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3127.8800	3200.7600	3.1279	3.2008	0
21/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	3023.8300	2977.4700	3.0238	2.9775	0
21/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1266.4200	1312.4500	1.2664	1.3125	5,000
21/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3938.6000	3883.1900	3.9386	3.8832	0
21/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	889.8800	926.8600	0.8899	0.9269	15,000
21/05/2024	2044 On 07-November-24			Bond Future	12.7998	12.8174	73.7158	73.6212	234
21/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3258.9600	3215.9900	3.2590	3.2160	0
21/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2723.2800	2774.9600	2.7233	2.7750	0
21/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3289.3900	3246.1600	3.2894	3.2462	0
21/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2700.6400	2752.0600	2.7006	2.7521	0
21/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3319.7300	3276.2400	3.3197	3.2762	0
21/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2677.9800	2729.1400	2.6780	2.7291	0
21/05/2024	2044 On 06-February-25			Bond Future	12.9294	12.9478	70.9350	70.8380	0
21/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3948.7500	3903.0300	3.9488	3.9030	0
21/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3472.9100	3524.1400	3.4729	3.5241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	2044 On 08-May-25			Bond Future	13.0667	13.0859	72.4858	72.3865	0
21/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3280.3200	3240.8600	3.2803	3.2409	0
21/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5119.3900	5179.1700	5.1194	5.1792	0
21/05/2024	2044 On 07-August-25			Bond Future	13.2280	13.2480	69.6035	69.5019	0
21/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	5023.5600	4972.8600	5.0236	4.9729	0
21/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4458.0700	4508.9900	4.4581	4.5090	0
21/05/2024	2046 On 01-August-24			Bond Future	113.9581	113.9333	113.9581	113.9333	12,603
21/05/2024	2046 On 07-November-24			Bond Future	114.4709	114.4450	114.4709	114.4450	4,862
21/05/2024	2046 On 06-February-25			Bond Future	116.9913	116.9645	116.9913	116.9645	0
21/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2981.2700	2954.5000	2.9813	2.9545	0
21/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2046 On 08-May-25			Bond Future	117.3132	117.2863	117.3132	117.2863	0
21/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4656.8100	4683.7400	4.6568	4.6837	0
21/05/2024	2046 On 07-August-25			Bond Future	119.7811	119.7530	119.7811	119.7530	0
21/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1091.1100	1062.9600	1.0911	1.0630	0
21/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2050 On 01-August-24			Bond Future	112.8813	112.9518	112.8813	112.9518	11,346
21/05/2024	2050 On 07-November-24			Bond Future	115.5796	115.6516	115.5796	115.6516	4,091
21/05/2024	2050 On 06-February-25			Bond Future	115.7527	115.8266	115.7527	115.8266	0
21/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	152.6600	226.5700	0.1527	0.2266	0
21/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2050 On 08-May-25			Bond Future	118.3126	118.3879	118.3126	118.3879	0
21/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2847.3800	2772.0600	2.8474	2.7721	0
21/05/2024	2050 On 07-August-25			Bond Future	118.3735	118.4488	118.3735	118.4488	0
21/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1516.4800	1441.2300	1.5165	1.4412	0
21/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	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
21/05/2024	AL37 On 01-August-24			Index Future	968.4650	967.6890	968.4650	967.6890	0
21/05/2024	AL37 On 07-November-24			Index Future	991.3650	990.5700	991.3650	990.5700	0
21/05/2024	AL37 On 06-February-25			Index Future	1012.9770	1012.1620	1012.9770	1,012.1620	0
21/05/2024	AL37 On 08-May-25			Index Future	1035.1750	1034.3400	1035.1750	1,034.3400	0
21/05/2024	AL37 On 07-August-25			Index Future	1056.7840	1055.9270	1056.7840	1,055.9270	0
21/05/2024	AL7T On 01-August-24			Index Future	1123.2020	1121.9070	1123.2020	1,121.9070	0
21/05/2024	AL7T On 07-November-24			Index Future	1149.7610	1148.4340	1149.7610	1,148.4340	0
21/05/2024	AL7T On 06-February-25			Index Future	1174.8260	1173.4680	1174.8260	1,173.4680	0
21/05/2024	AL7T On 08-May-25			Index Future	1200.5700	1199.1790	1200.5700	1,199.1790	0
21/05/2024	AL7T On 07-August-25			Index Future	1225.6320	1224.2070	1225.6320	1,224.2070	0
21/05/2024	ALBI On 01-August-24			Index Future	975.6680	974.7000	975.6680	974.7000	91
21/05/2024	ALBI On 07-November-24			Index Future	998.7390	997.7470	998.7390	997.7470	16
21/05/2024	ALBI On 06-February-25			Index Future	1020.5120	1019.4960	1020.5120	1,019.4960	0
21/05/2024	ALBI On 08-May-25			Index Future	1042.8740	1041.8340	1042.8740	1,041.8340	0
21/05/2024	ALBI On 07-August-25			Index Future	1064.6440	1063.5780	1064.6440	1,063.5780	0
21/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C186 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
21/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	ES33 On 01-August-24			Bond Future	12.7483	12.7604	75.1024	75.0509	0
21/05/2024	ES33 On 07-November-24			Bond Future	12.9205	12.9332	73.0943	73.0415	0
21/05/2024	ES33 On 06-February-25			Bond Future	13.0986	13.1120	74.7030	74.6489	0
21/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	971.3800	917.2700	0.9714	0.9173	0
21/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	ES33 On 08-May-25			Bond Future	13.2794	13.2934	72.5496	72.4941	0
21/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2222.3900	2277.9000	2.2224	2.2779	0
21/05/2024	ES33 On 07-August-25			Bond Future	13.4908	13.5056	74.0712	74.0141	0
21/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	266.5600	209.5400	0.2666	0.2095	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	ES42 On 01-August-24			Bond Future	13.1102	13.1169	70.9005	70.8667	0
21/05/2024	ES42 On 07-November-24			Bond Future	13.2609	13.2678	68.3265	68.2919	0
21/05/2024	ES42 On 06-February-25			Bond Future	13.4090	13.4163	69.8295	69.7939	0
21/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1436.0400	1400.4600	1.4360	1.4005	0
21/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	ES42 On 08-May-25			Bond Future	13.5648	13.5725	67.1039	67.0674	0
21/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1526.9600	1563.4700	1.5270	1.5635	0
21/05/2024	ES42 On 07-August-25			Bond Future	13.7393	13.7473	68.5081	68.4705	0
21/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	235.9000	198.2800	0.2359	0.1983	0
21/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 01-August-24			GOVI	961.2030	960.2180	961.2030	960.2180	734
21/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	178330.0000	168480.0000	17.8330	16.8480	0
21/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	178230.0000	168380.0000	17.8230	16.8380	0
21/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	178130.0000	168280.0000	17.8130	16.8280	0
21/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 07-November-24			GOVI	983.9320	982.9220	983.9320	982.9220	0
21/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	351520.0000	341420.0000	35.1520	34.1420	0
21/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	351420.0000	341320.0000	35.1420	34.1320	0
21/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	351320.0000	341220.0000	35.1320	34.1220	0
21/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 06-February-25			GOVI	1005.3820	1004.3480	1005.3820	1,004.3480	0
21/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	333820.0000	323480.0000	33.3820	32.3480	0
21/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 08-May-25			GOVI	1027.4130	1026.3540	1027.4130	1,026.3540	0
21/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	54130.0000	43540.0000	5.4130	4.3540	0
21/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GOVI On 07-August-25			GOVI	1048.8600	1047.7750	1048.8600	1,047.7750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	378600.0000	367750.0000	37.8600	36.7750	0
21/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/05/2024	IGOV On 01-August-24			Index Future	350.6660	350.8600	350.6660	350.8600	587
21/05/2024	IGOV On 07-November-24			Index Future	359.0480	359.2470	359.0480	359.2470	16
21/05/2024	IGOV On 06-February-25			Index Future	366.9580	367.1600	366.9580	367.1600	0
21/05/2024	IGOV On 08-May-25			Index Future	375.0800	375.2860	375.0800	375.2860	0
21/05/2024	IGOV On 07-August-25			Index Future	382.9890	383.1970	382.9890	383.1970	0
21/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
21/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3450	91.6600	91.6550	0
21/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3300	91.6750	91.6700	0
21/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3300	8.3350	91.6700	91.6650	0
21/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3250	8.3300	91.6750	91.6700	0
21/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3580	8.3600	91.6420	91.6400	0
21/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3550	8.3570	91.6450	91.6430	0
21/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3750	8.3770	91.6250	91.6230	0
21/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3650	8.3670	91.6350	91.6330	0
21/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2850	8.2950	91.7150	91.7050	0
21/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3300	8.3400	91.6700	91.6600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3700	8.3720	91.6300	91.6280	0
21/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3500	8.3720	91.6500	91.6280	0
21/05/2024	R035 On 01-August-24			Bond Future	11.9382	11.9601	85.6989	85.5858	72,760
21/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1438.2600	1400.9500	1.4383	1.4010	0
21/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2206.3800	2282.1800	2.2064	2.2822	0
21/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1462.5000	1424.7000	1.4625	1.4247	0
21/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2178.4600	2253.7700	2.1785	2.2538	0
21/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1486.9600	1448.6700	1.4870	1.4487	0
21/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2150.8000	2225.6200	2.1508	2.2256	0
21/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2606.3700	2548.9000	2.6064	2.5489	5,100
21/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1272.8400	1328.4800	1.2728	1.3285	0
21/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3466.2900	3397.4200	3.4663	3.3974	0
21/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	887.6900	931.9300	0.8877	0.9319	5,100
21/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3648.7300	3577.7300	3.6487	3.5777	0
21/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	824.3500	866.4600	0.8244	0.8665	2,740
21/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5810.0900	5719.9700	5.8101	5.7200	0
21/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	351.2800	374.2700	0.3513	0.3743	7,500
21/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5933.6800	5842.7500	5.9337	5.8428	0
21/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	334.7500	356.9300	0.3348	0.3569	8,650
21/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6431.4500	6337.5000	6.4315	6.3375	0
21/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	275.6400	294.8000	0.2756	0.2948	8,000
21/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6556.5900	6461.9300	6.5566	6.4619	0
21/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	262.4500	280.9000	0.2625	0.2809	0
21/05/2024	R035 On 07-November-24			Bond Future	12.0693	12.0923	83.2093	83.0934	103,454
21/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	3080.4400	3025.8600	3.0804	3.0259	0
21/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2574.6800	2636.0000	2.5747	2.6360	0
21/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	3108.9900	3054.0900	3.1090	3.0541	0
21/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2553.2700	2614.2700	2.5533	2.6143	0
21/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	3137.8800	3082.6600	3.1379	3.0827	0
21/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2532.2400	2592.9200	2.5322	2.5929	0
21/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	3166.6500	3111.1100	3.1667	3.1111	1,000
21/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2511.1400	2571.5000	2.5111	2.5715	0
21/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6605.7300	6522.3000	6.6057	6.5223	0
21/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1034.0300	1066.5000	1.0340	1.0665	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
21/05/2024	R035 On 06-February-25			Bond Future	12.2054	12.2295	85.0217	84.9030	0
21/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3946.1900	3885.8100	3.9462	3.8858	0
21/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	2945.6400	3003.9200	2.9456	3.0039	0
21/05/2024	R035 On 08-May-25			Bond Future	12.3389	12.3641	82.3646	82.2431	0
21/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1949.8700	1913.6300	1.9499	1.9136	400
21/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6352.6700	6437.8700	6.3527	6.4379	0
21/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2566.9500	2522.9000	2.5670	2.5229	0
21/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5329.5100	5406.9000	5.3295	5.4069	0
21/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4890.5300	4824.4300	4.8905	4.8244	0
21/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3171.9500	3227.2900	3.1720	3.2273	400
21/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6871.8500	6792.5900	6.8719	6.7926	0
21/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2185.0700	2227.2500	2.1851	2.2273	400
21/05/2024	R035 On 07-August-25			Bond Future	12.4999	12.5263	84.0752	83.9508	0
21/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4662.3700	4598.8900	4.6624	4.5989	0
21/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	3958.9600	4019.8500	3.9590	4.0199	0
21/05/2024	R053 On 01-August-24			Bond Future	12.5592	12.5760	96.8166	96.6956	0
21/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	5173.7100	5102.3200	5.1737	5.1023	0
21/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1221.3000	1270.8800	1.2213	1.2709	0
21/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	5223.2800	5151.4500	5.2233	5.1515	0
21/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1204.4100	1253.5500	1.2044	1.2536	0
21/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	5272.9800	5200.7100	5.2730	5.2007	0
21/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1187.7500	1236.4500	1.1878	1.2365	0
21/05/2024	R053 On 07-November-24			Bond Future	12.6860	12.7035	93.2327	93.1088	0
21/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4454.6700	4398.7500	4.4547	4.3988	0
21/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3724.2600	3792.1900	3.7243	3.7922	0
21/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4494.3200	4438.0700	4.4943	4.4381	0
21/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3694.2600	3761.8600	3.6943	3.7619	0
21/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4534.3600	4477.7700	4.5344	4.4778	0
21/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3664.7400	3732.0000	3.6647	3.7320	0
21/05/2024	R053 On 06-February-25			Bond Future	12.8118	12.8301	95.2627	95.1359	0
21/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5386.3300	5325.6900	5.3863	5.3257	0
21/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4503.9300	4570.1300	4.5039	4.5701	0
21/05/2024	R053 On 08-May-25			Bond Future	12.9408	12.9599	91.4737	91.3438	0
21/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4597.1500	4544.0900	4.5972	4.5441	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6690.6800	6767.4700	6.6907	6.7675	0
21/05/2024	R053 On 07-August-25			Bond Future	13.0892	13.1092	93.3701	93.2371	0
21/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6518.3500	6452.8400	6.5184	6.4528	0
21/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	5982.3200	6049.7800	5.9823	6.0498	0
21/05/2024	R186 On 01-August-24			Bond Future	9.0360	9.0528	104.3648	104.3287	84,239
21/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	117.1100	111.4400	0.1171	0.1114	0
21/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	881.8200	912.1900	0.8818	0.9122	0
21/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	123.0000	117.1100	0.1230	0.1171	0
21/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	866.1300	896.2800	0.8661	0.8963	0
21/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	128.9400	122.8300	0.1289	0.1228	0
21/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	850.4900	880.4200	0.8505	0.8804	0
21/05/2024	R186 On 07-November-24			Bond Future	9.0525	9.0718	106.8322	106.7952	38,605
21/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	747.5800	729.7800	0.7476	0.7298	0
21/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	599.3200	618.5300	0.5993	0.6185	0
21/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	759.8100	741.8600	0.7598	0.7419	0
21/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	592.4400	611.5000	0.5924	0.6115	0
21/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	772.1200	754.0100	0.7721	0.7540	0
21/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	585.6500	604.5500	0.5857	0.6046	0
21/05/2024	R186 On 06-February-25			Bond Future	9.0861	9.1085	103.8435	103.8054	0
21/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	754.6500	737.8500	0.7547	0.7379	0
21/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	850.2400	871.5300	0.8502	0.8715	0
21/05/2024	R186 On 08-May-25			Bond Future	9.1268	9.1532	106.1156	106.0765	0
21/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	396.0800	384.9100	0.3961	0.3849	0
21/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1378.5000	1406.5100	1.3785	1.4065	0
21/05/2024	R186 On 07-August-25			Bond Future	9.2682	9.3003	103.0062	102.9657	0
21/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	840.1900	821.3400	0.8402	0.8213	1,983
21/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	901.2400	922.9000	0.9012	0.9229	0
21/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1216.2100	1193.3900	1.2162	1.1934	0
21/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	697.1900	714.8800	0.6972	0.7149	0
21/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1741.0700	1714.1900	1.7411	1.7142	0
21/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	509.7000	523.3300	0.5097	0.5233	1,983
21/05/2024	R202 On 01-August-24			Bond Future	257.9069	258.2586	257.9069	258.2586	441
21/05/2024	R202 On 07-November-24			Bond Future	264.0716	264.4315	264.0716	264.4315	460

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	R202 On 06-February-25			Bond Future	264.6422	265.0101	264.6422	265.0101	0
21/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2147.7900	1779.8900	2.1478	1.7799	0
21/05/2024	R202 On 08-May-25			Bond Future	270.4956	270.8710	270.4956	270.8710	0
21/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1814.3900	1439.0100	1.8144	1.4390	0
21/05/2024	R202 On 07-August-25			Bond Future	270.8183	271.1992	270.8183	271.1992	0
21/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	781.7200	400.7900	0.7817	0.4008	0
21/05/2024	R209 On 01-August-24			Bond Future	12.0381	12.0496	66.4026	66.3501	11,312
21/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	1054.5300	1044.4100	1.0545	1.0444	0
21/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2247.0100	2289.4700	2.2470	2.2895	0
21/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	1073.9000	1063.5700	1.0739	1.0636	0
21/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2219.6100	2261.8600	2.2196	2.2619	0
21/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	1093.3500	1082.8300	1.0934	1.0828	0
21/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2192.3300	2234.3900	2.1923	2.2344	0
21/05/2024	R209 On 07-November-24			Bond Future	12.1567	12.1687	64.8151	64.7613	5,237
21/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2619.2100	2597.8400	2.6192	2.5978	0
21/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2380.7000	2413.1900	2.3807	2.4132	0
21/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2644.2100	2622.6900	2.6442	2.6227	0
21/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2361.0700	2393.4100	2.3611	2.3934	0
21/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2669.1400	2647.4700	2.6691	2.6475	0
21/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2341.4200	2373.6100	2.3414	2.3736	0
21/05/2024	R209 On 06-February-25			Bond Future	12.2759	12.2884	66.2268	66.1715	0
21/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3411.6400	3386.5400	3.4116	3.3865	0
21/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2692.8200	2722.9600	2.6928	2.7230	0
21/05/2024	R209 On 08-May-25			Bond Future	12.3987	12.4118	64.5185	64.4619	0
21/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2388.3000	2369.2000	2.3883	2.3692	0
21/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4649.6100	4687.1300	4.6496	4.6871	0
21/05/2024	R209 On 07-August-25			Bond Future	12.5431	12.5567	65.8581	65.8001	0
21/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4151.1800	4123.4500	4.1512	4.1235	0
21/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3571.3100	3601.6700	3.5713	3.6017	0
21/05/2024	R210 On 01-August-24			Bond Future	239.9025	239.7269	239.9025	239.7269	1,336

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	R210 On 07-November-24			Bond Future	242.2850	242.1042	242.2850	242.1042	0
21/05/2024	R210 On 06-February-25			Bond Future	247.6201	247.4346	247.6201	247.4346	0
21/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	8010.0800	7824.6100	8.0101	7.8246	0
21/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	R210 On 08-May-25			Bond Future	249.6631	249.4741	249.6631	249.4741	0
21/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1633.1400	1444.1100	1.6331	1.4441	0
21/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	R210 On 07-August-25			Bond Future	254.9179	254.7238	254.9179	254.7238	0
21/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6477.9100	6283.7600	6.4779	6.2838	0
21/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2024	R213 On 01-August-24			Bond Future	10.8290	10.8508	85.3464	85.2571	25,429
21/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1476.2800	1439.8300	1.4763	1.4398	0
21/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1349.5700	1402.4200	1.3496	1.4024	0
21/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1499.1200	1462.2700	1.4991	1.4623	0
21/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1331.6400	1384.0900	1.3316	1.3841	0
21/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1521.9700	1484.7200	1.5220	1.4847	0
21/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1313.7500	1365.8000	1.3138	1.3658	0
21/05/2024	R213 On 07-November-24			Bond Future	10.9363	10.9594	83.8024	83.7110	38,437
21/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2720.5400	2672.8700	2.7205	2.6729	0
21/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1645.3200	1689.1200	1.6453	1.6891	0
21/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2744.6800	2696.7500	2.7447	2.6968	0
21/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1630.5000	1674.0400	1.6305	1.6740	0
21/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2769.1200	2720.9300	2.7691	2.7209	0
21/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1616.0100	1659.2900	1.6160	1.6593	0
21/05/2024	R213 On 06-February-25			Bond Future	11.0526	11.0771	85.6280	85.5343	0
21/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	3160.4800	3110.7800	3.1605	3.1108	0
21/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2029.0900	2073.0700	2.0291	2.0731	0
21/05/2024	R213 On 08-May-25			Bond Future	11.1674	11.1933	83.9391	83.8431	0
21/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1693.2200	1661.0200	1.6932	1.6610	0
21/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4143.9000	4207.6500	4.1439	4.2077	0
21/05/2024	R213 On 07-August-25			Bond Future	11.3176	11.3451	85.6842	85.5859	0
21/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3813.4100	3760.2200	3.8134	3.7602	0
21/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2596.2800	2641.4300	2.5963	2.6414	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	R214 On 01-August-24			Bond Future	12.4059	12.4122	61.6745	61.6450	11,076
21/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1094.7300	1093.6600	1.0947	1.0937	0
21/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2258.0800	2286.5000	2.2581	2.2865	0
21/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1114.7100	1113.5500	1.1147	1.1136	0
21/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2230.0600	2258.3900	2.2301	2.2584	0
21/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1134.8900	1133.6400	1.1349	1.1336	0
21/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2202.3000	2230.5400	2.2023	2.2305	0
21/05/2024	R214 On 07-November-24			Bond Future	12.5249	12.5315	59.8253	59.7950	1,770
21/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2728.1800	2719.2500	2.7282	2.7193	0
21/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2384.9800	2406.3400	2.3850	2.4063	0
21/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2753.8900	2744.8700	2.7539	2.7449	0
21/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2365.2200	2386.4900	2.3652	2.3865	0
21/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2779.5400	2770.4400	2.7795	2.7704	0
21/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2345.4400	2366.6300	2.3454	2.3666	0
21/05/2024	R214 On 06-February-25			Bond Future	12.6461	12.6530	61.1284	61.0973	0
21/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3236.9100	3226.0400	3.2369	3.2260	0
21/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	2949.1700	2969.4000	2.9492	2.9694	0
21/05/2024	R214 On 08-May-25			Bond Future	12.7637	12.7709	59.1573	59.1254	0
21/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2753.7000	2744.0800	2.7537	2.7441	0
21/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4410.6900	4433.0300	4.4107	4.4330	0
21/05/2024	R214 On 07-August-25			Bond Future	12.9016	12.9091	60.3858	60.3529	0
21/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	4100.6700	4087.2100	4.1007	4.0872	0
21/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3801.8900	3821.3400	3.8019	3.8213	0
21/05/2024	R248 On 01-August-24			Bond Future	12.5606	12.5773	75.1491	75.0553	247,207
21/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1337.1500	1313.5100	1.3372	1.3135	0
21/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2826.8400	2897.0100	2.8268	2.8970	0
21/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1361.1500	1337.1300	1.3612	1.3371	0
21/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2792.6600	2862.4500	2.7927	2.8625	0
21/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1385.5100	1361.1200	1.3855	1.3611	0
21/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2758.9200	2828.3400	2.7589	2.8283	0
21/05/2024	R248 On 07-November-24			Bond Future	12.6858	12.7033	72.4736	72.3775	11,423
21/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3341.1400	3297.7300	3.3411	3.2977	0
21/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2824.9500	2877.6400	2.8250	2.8776	0
21/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3372.0500	3328.3800	3.3721	3.3284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2801.4300	2853.8600	2.8014	2.8539	0
21/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3403.2600	3359.3200	3.4033	3.3593	0
21/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2778.2900	2830.4500	2.7783	2.8305	0
21/05/2024	R248 On 06-February-25			Bond Future	12.8134	12.8316	74.0520	73.9536	10,000
21/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3499.0300	3457.0700	3.4990	3.4571	0
21/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4063.4100	4119.8400	4.0634	4.1198	0
21/05/2024	R248 On 08-May-25			Bond Future	12.9372	12.9561	71.2182	71.1175	0
21/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3389.3300	3349.0500	3.3893	3.3491	0
21/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5227.6600	5288.0600	5.2277	5.2881	0
21/05/2024	R248 On 07-August-25			Bond Future	13.0821	13.1019	72.6963	72.5932	0
21/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	5202.2100	5150.5800	5.2022	5.1506	0
21/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4539.8700	4591.4000	4.5399	4.5914	0
21/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0