



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](http://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
22/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	2025 On 01-August-24			Bond Future	181.9379	181.8343	181.9379	181.8343	4,870
22/05/2024	2025 On 07-November-24			Bond Future	186.2872	186.1806	186.2872	186.1806	4,944
22/05/2024	2029 On 01-August-24			Bond Future	131.0302	131.0699	131.0302	131.0699	9,526
22/05/2024	2029 On 07-November-24			Bond Future	132.7573	132.7957	132.7573	132.7957	0
22/05/2024	2029 On 06-February-25			Bond Future	135.6818	135.7200	135.6818	135.7200	0
22/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3281.8100	3319.9600	3.2818	3.3200	0
22/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2029 On 08-May-25			Bond Future	137.2448	137.2806	137.2448	137.2806	0
22/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	605.2200	569.4100	0.6052	0.5694	0
22/05/2024	2029 On 07-August-25			Bond Future	140.1363	140.1710	140.1363	140.1710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2726.2900	2760.9700	2.7263	2.7610	0
22/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2030 On 01-August-24			Bond Future	10.3438	10.3417	90.5017	90.5100	121,097
22/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	1023.9100	1036.3500	1.0239	1.0364	600
22/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1541.7000	1545.8400	1.5417	1.5458	0
22/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1335.3900	1348.7100	1.3354	1.3487	0
22/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1234.4300	1239.4500	1.2344	1.2395	0
22/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1356.5200	1369.8900	1.3565	1.3699	0
22/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1217.0700	1222.1400	1.2171	1.2221	0
22/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1377.6700	1391.0800	1.3777	1.3911	0
22/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1199.7400	1204.8500	1.1997	1.2049	0
22/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	2141.4200	2155.5000	2.1414	2.1555	600
22/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	742.9100	748.6900	0.7429	0.7487	0
22/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3907.3600	3920.2300	3.9074	3.9202	0
22/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	275.1500	279.7200	0.2752	0.2797	600
22/05/2024	2030 On 07-November-24			Bond Future	10.4309	10.4287	92.6415	92.6497	53,764
22/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1461.5500	1470.5300	1.4616	1.4705	600
22/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2285.5000	2286.2400	2.2855	2.2862	0
22/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2464.1400	2474.5500	2.4641	2.4746	600
22/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1436.1500	1438.3200	1.4362	1.4383	0
22/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2532.5300	2543.0000	2.5325	2.5430	0
22/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1394.9100	1397.1400	1.3949	1.3971	0
22/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2555.6000	2566.0800	2.5556	2.5661	0
22/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1381.4700	1383.7100	1.3815	1.3837	0
22/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2578.9900	2589.4900	2.5790	2.5895	0
22/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1368.3800	1370.6400	1.3684	1.3706	0
22/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5719.4200	5730.1600	5.7194	5.7302	0
22/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	433.4000	435.9000	0.4334	0.4359	600
22/05/2024	2030 On 06-February-25			Bond Future	10.5269	10.5247	90.6499	90.6576	0
22/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2572.9500	2581.5500	2.5730	2.5816	0
22/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2029.0700	2030.0000	2.0291	2.0300	0
22/05/2024	2030 On 08-May-25			Bond Future	10.6391	10.6370	92.6336	92.6408	0
22/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1384.7500	1390.4700	1.3848	1.3905	0
22/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	3848.7000	3847.2400	3.8487	3.8472	0

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22/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1959.7800	1966.4300	1.9598	1.9664	1,640
22/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3093.1400	3092.6100	3.0931	3.0926	0
22/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2646.7300	2654.1400	2.6467	2.6541	2,280
22/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2472.9100	2473.1400	2.4729	2.4731	0
22/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	5283.3600	5291.9800	5.2834	5.2920	0
22/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1226.9900	1228.4300	1.2270	1.2284	1,640
22/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	6347.0500	6355.7800	6.3471	6.3558	0
22/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	947.5300	949.0800	0.9475	0.9491	2,280
22/05/2024	2030 On 07-August-25			Bond Future	10.7951	10.7933	90.5498	90.5558	0
22/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	2171.9500	2177.6300	2.1720	2.1776	1,054
22/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3206.4300	3206.1100	3.2064	3.2061	0
22/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	3332.6900	3339.2500	3.3327	3.3393	0
22/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2313.4600	2314.0200	2.3135	2.3140	0
22/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5568.0400	5575.3100	5.5680	5.5753	0
22/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1373.9800	1375.2500	1.3740	1.3753	1,054
22/05/2024	2032 On 01-August-24			Bond Future	11.1872	11.1908	88.0233	88.0070	96,546
22/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1411.4900	1414.8100	1.4115	1.4148	600
22/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	1764.1000	1783.7700	1.7641	1.7838	0
22/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1458.2500	1461.4700	1.4583	1.4615	0
22/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	1719.3400	1738.9100	1.7193	1.7389	0
22/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1481.9300	1485.0900	1.4819	1.4851	0
22/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	1697.3100	1716.8200	1.6973	1.7168	0
22/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1505.8000	1508.9100	1.5058	1.5089	0
22/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	1675.5000	1694.9600	1.6755	1.6950	0
22/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2792.9900	2792.4800	2.7930	2.7925	600
22/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	895.1200	910.9600	0.8951	0.9110	0
22/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2952.1800	2951.1900	2.9522	2.9512	0
22/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	833.5000	848.8600	0.8335	0.8489	100
22/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	5234.8900	5227.7000	5.2349	5.2277	0
22/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	313.5800	322.7400	0.3136	0.3227	600
22/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	6102.4500	6093.4100	6.1025	6.0934	0
22/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	218.9500	226.2600	0.2190	0.2263	11,000
22/05/2024	2032 On 07-November-24			Bond Future	11.3037	11.3075	85.9369	85.9198	52,242
22/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1892.7000	1891.7100	1.8927	1.8917	600

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22/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	2756.0700	2772.0900	2.7561	2.7721	0
22/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2744.0000	2741.3500	2.7440	2.7414	0
22/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2011.3200	2025.6800	2.0113	2.0257	0
22/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2769.8200	2767.1200	2.7698	2.7671	0
22/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	1993.3500	2007.6600	1.9934	2.0077	0
22/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2795.7400	2792.9900	2.7957	2.7930	0
22/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	1975.5200	1989.7800	1.9755	1.9898	0
22/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	3116.8100	3113.4400	3.1168	3.1134	600
22/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	1773.7700	1787.4100	1.7738	1.7874	0
22/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	3199.5700	3196.0400	3.1996	3.1960	1,615
22/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	1726.4800	1739.9600	1.7265	1.7400	0
22/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	7407.1400	7397.0000	7.4071	7.3970	0
22/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	501.3400	508.2100	0.5013	0.5082	600
22/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8811.0500	8798.9300	8.8111	8.7989	0
22/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	299.6300	304.5200	0.2996	0.3045	1,615
22/05/2024	2032 On 06-February-25			Bond Future	11.4245	11.4287	87.8091	87.7911	0
22/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3596.8600	3591.8400	3.5969	3.5918	0
22/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2335.5200	2348.5500	2.3355	2.3486	0
22/05/2024	2032 On 08-May-25			Bond Future	11.5513	11.5558	85.5634	85.5443	0
22/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1962.8000	1959.7600	1.9628	1.9598	0
22/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	4704.2500	4720.2600	4.7043	4.7203	0
22/05/2024	2032 On 07-August-25			Bond Future	11.7093	11.7144	87.3413	87.3206	0
22/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	4276.6100	4268.8200	4.2766	4.2688	0
22/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3066.6500	3079.5700	3.0667	3.0796	0
22/05/2024	2033 On 01-August-24			Bond Future	122.6882	122.5146	122.6882	122.5146	7,742
22/05/2024	2033 On 07-November-24			Bond Future	124.1181	123.9381	124.1181	123.9381	0
22/05/2024	2033 On 06-February-25			Bond Future	126.8523	126.6674	126.8523	126.6674	0
22/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1912.3400	1727.4400	1.9123	1.7274	0
22/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2033 On 08-May-25			Bond Future	128.1195	127.9272	128.1195	127.9272	0
22/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2500.5500	2692.8200	2.5006	2.6928	0
22/05/2024	2033 On 07-August-25			Bond Future	130.8188	130.6206	130.8188	130.6206	0
22/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2168.8000	1970.6300	2.1688	1.9706	0

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22/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2037 On 01-August-24			Bond Future	12.3346	12.3286	76.0234	76.0543	191,104
22/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	1211.5100	1235.8500	1.2115	1.2359	0
22/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2487.5500	2481.0100	2.4876	2.4810	0
22/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	1233.6900	1258.2200	1.2337	1.2582	0
22/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2456.9600	2450.6100	2.4570	2.4506	0
22/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1255.9600	1280.6900	1.2560	1.2807	1,383
22/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2426.5100	2420.3600	2.4265	2.4204	0
22/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4675.5400	4710.1300	4.6755	4.7101	0
22/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	542.0200	545.7300	0.5420	0.5457	1,383
22/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	7316.9800	7350.9400	7.3170	7.3509	0
22/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	192.0200	195.1000	0.1920	0.1951	1,383
22/05/2024	2037 On 07-November-24			Bond Future	12.4652	12.4590	77.8209	77.8523	14,225
22/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	3109.4700	3135.0400	3.1095	3.1350	0
22/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2581.8800	2576.0700	2.5819	2.5761	0
22/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	3138.2700	3163.9300	3.1383	3.1639	0
22/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2560.6300	2554.9100	2.5606	2.5549	0
22/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	3166.9800	3192.7300	3.1670	3.1927	0
22/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2539.3300	2533.7000	2.5393	2.5337	0
22/05/2024	2037 On 06-February-25			Bond Future	12.5987	12.5923	75.2554	75.2868	0
22/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3858.8000	3882.9900	3.8588	3.8830	0
22/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3064.0800	3056.8400	3.0641	3.0568	0
22/05/2024	2037 On 08-May-25			Bond Future	12.7417	12.7352	76.9015	76.9331	3,975
22/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2776.2400	2795.0200	2.7762	2.7950	0
22/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5226.5100	5213.7300	5.2265	5.2137	0
22/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3476.9400	3497.9100	3.4769	3.4979	15,000
22/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4418.7200	4408.1300	4.4187	4.4081	0
22/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5543.6300	5569.0700	5.5436	5.5691	7,500
22/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	2894.7500	2888.6300	2.8948	2.8886	0
22/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5693.5300	5719.2200	5.6935	5.7192	7,500
22/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	2814.0900	2808.2200	2.8141	2.8082	0
22/05/2024	2037 On 07-August-25			Bond Future	12.9118	12.9053	74.2382	74.2692	0
22/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4625.5300	4647.4700	4.6255	4.6475	0
22/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4159.9200	4150.8000	4.1599	4.1508	0

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22/05/2024	2038 On 01-August-24			Bond Future	131.0510	131.1090	131.0510	131.1090	3,162
22/05/2024	2038 On 07-November-24			Bond Future	134.1837	134.2427	134.1837	134.2427	425
22/05/2024	2038 On 06-February-25			Bond Future	135.0138	135.0695	135.0138	135.0695	0
22/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	216.2300	160.4800	0.2162	0.1605	0
22/05/2024	2038 On 08-May-25			Bond Future	138.0007	138.0568	138.0007	138.0568	0
22/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1679.2700	1623.2100	1.6793	1.6232	0
22/05/2024	2038 On 07-August-25			Bond Future	138.7308	138.7829	138.7308	138.7829	0
22/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	829.2500	777.1300	0.8293	0.7771	0
22/05/2024	2040 On 01-August-24			Bond Future	12.5912	12.5853	75.9267	75.9590	38,098
22/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	1140.0500	1164.3400	1.1401	1.1643	680
22/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	2865.3400	2857.3700	2.8653	2.8574	0
22/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	1228.5600	1253.7000	1.2286	1.2537	0
22/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2728.7100	2721.5900	2.7287	2.7216	0
22/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1251.4200	1276.7600	1.2514	1.2768	0
22/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2695.4400	2688.5200	2.6954	2.6885	0
22/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1274.3900	1299.9400	1.2744	1.2999	0
22/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2662.3500	2655.6400	2.6624	2.6556	0
22/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2847.8900	2881.6200	2.8479	2.8816	0
22/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1299.9200	1301.3900	1.2999	1.3014	680
22/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	3092.8900	3127.2200	3.0929	3.1272	7,500
22/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1177.1400	1179.2100	1.1771	1.1792	0
22/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	5147.7100	5184.0600	5.1477	5.1841	0
22/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	538.0100	542.1000	0.5380	0.5421	680
22/05/2024	2040 On 07-November-24			Bond Future	12.7237	12.7176	77.7219	77.7546	91,394
22/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	1462.6800	1481.1300	1.4627	1.4811	640
22/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	4919.0400	4904.7200	4.9190	4.9047	0
22/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2645.1300	2669.7200	2.6451	2.6697	0
22/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3311.8700	3303.6900	3.3119	3.3037	640
22/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	3340.7100	3367.7100	3.3407	3.3677	0
22/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2722.4300	2716.6600	2.7224	2.7167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	3371.2200	3398.3100	3.3712	3.3983	0
22/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2700.1300	2694.4500	2.7001	2.6945	0
22/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	3401.8400	3429.0200	3.4018	3.4290	0
22/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2678.0000	2672.4100	2.6780	2.6724	0
22/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	4334.1000	4363.6000	4.3341	4.3636	0
22/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2105.5100	2102.2400	2.1055	2.1022	640
22/05/2024	2040 On 06-February-25			Bond Future	12.8586	12.8523	74.9035	74.9364	14
22/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3895.0900	3920.0500	3.8951	3.9201	0
22/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3416.9500	3409.0100	3.4170	3.4090	0
22/05/2024	2040 On 08-May-25			Bond Future	13.0019	12.9955	76.5418	76.5748	3,900
22/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	3247.3500	3268.1100	3.2474	3.2681	0
22/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5205.1200	5192.8500	5.2051	5.1929	0
22/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3547.9500	3569.6100	3.5480	3.5696	15,000
22/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	4865.4400	4854.0700	4.8654	4.8541	0
22/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5481.0700	5507.1400	5.4811	5.5071	7,500
22/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3322.6900	3315.7300	3.3227	3.3157	0
22/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5697.1200	5723.5700	5.6971	5.7236	7,500
22/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3195.1000	3188.5200	3.1951	3.1885	0
22/05/2024	2040 On 07-August-25			Bond Future	13.1709	13.1644	73.6198	73.6523	0
22/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4985.5000	5008.7800	4.9855	5.0088	0
22/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4387.9900	4378.7000	4.3880	4.3787	0
22/05/2024	2044 On 01-August-24			Bond Future	12.6729	12.6720	72.0085	72.0134	121,209
22/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	990.1400	1003.7100	0.9901	1.0037	0
22/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3193.5500	3202.2000	3.1936	3.2022	0
22/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	1010.2600	1023.9200	1.0103	1.0239	0
22/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3156.2000	3164.9400	3.1562	3.1649	0
22/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	1030.5000	1044.2700	1.0305	1.0443	0
22/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3119.0300	3127.8800	3.1190	3.1279	0
22/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	3007.3500	3023.8300	3.0074	3.0238	0
22/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1254.8600	1266.4200	1.2549	1.2664	5,000
22/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3922.8900	3938.6000	3.9229	3.9386	0
22/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	879.0900	889.8800	0.8791	0.8899	15,000
22/05/2024	2044 On 07-November-24			Bond Future	12.8007	12.7998	73.7110	73.7158	234
22/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	3247.5500	3258.9600	3.2476	3.2590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2716.7100	2723.2800	2.7167	2.7233	0
22/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	3277.9600	3289.3900	3.2780	3.2894	0
22/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2694.0500	2700.6400	2.6941	2.7006	0
22/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	3308.2900	3319.7300	3.3083	3.3197	0
22/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2671.3800	2677.9800	2.6714	2.6780	0
22/05/2024	2044 On 06-February-25			Bond Future	12.9303	12.9294	70.9306	70.9350	0
22/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3939.3000	3948.7500	3.9393	3.9488	0
22/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3467.7900	3472.9100	3.4678	3.4729	0
22/05/2024	2044 On 08-May-25			Bond Future	13.0675	13.0667	72.4819	72.4858	0
22/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3272.7600	3280.3200	3.2728	3.2803	0
22/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5115.7300	5119.3900	5.1157	5.1194	0
22/05/2024	2044 On 07-August-25			Bond Future	13.2285	13.2280	69.6006	69.6035	0
22/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	5016.6600	5023.5600	5.0167	5.0236	0
22/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4454.0100	4458.0700	4.4540	4.4581	0
22/05/2024	2046 On 01-August-24			Bond Future	114.0321	113.9581	114.0321	113.9581	12,603
22/05/2024	2046 On 07-November-24			Bond Future	114.5500	114.4709	114.5500	114.4709	4,862
22/05/2024	2046 On 06-February-25			Bond Future	117.0731	116.9913	117.0731	116.9913	0
22/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3063.1200	2981.2700	3.0631	2.9813	0
22/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2046 On 08-May-25			Bond Future	117.4012	117.3132	117.4012	117.3132	0
22/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4568.8000	4656.8100	4.5688	4.6568	0
22/05/2024	2046 On 07-August-25			Bond Future	119.8725	119.7811	119.8725	119.7811	0
22/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1182.5100	1091.1100	1.1825	1.0911	0
22/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2050 On 01-August-24			Bond Future	112.7659	112.8813	112.7659	112.8813	11,346
22/05/2024	2050 On 07-November-24			Bond Future	115.4616	115.5796	115.4616	115.5796	4,091
22/05/2024	2050 On 06-February-25			Bond Future	115.6368	115.7527	115.6368	115.7527	0
22/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	36.8000	152.6600	0.0368	0.1527	0
22/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2050 On 08-May-25			Bond Future	118.1950	118.3126	118.1950	118.3126	0
22/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2965.0400	2847.3800	2.9650	2.8474	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	2050 On 07-August-25			Bond Future	118.2585	118.3735	118.2585	118.3735	0
22/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1631.4700	1516.4800	1.6315	1.5165	0
22/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	AL37 On 01-August-24			Index Future	968.2930	968.4650	968.2930	968.4650	0
22/05/2024	AL37 On 07-November-24			Index Future	991.1900	991.3650	991.1900	991.3650	0
22/05/2024	AL37 On 06-February-25			Index Future	1012.8010	1012.9770	1012.8010	1,012.9770	0
22/05/2024	AL37 On 08-May-25			Index Future	1034.9970	1035.1750	1034.9970	1,035.1750	0
22/05/2024	AL37 On 07-August-25			Index Future	1056.6070	1056.7840	1056.6070	1,056.7840	0
22/05/2024	AL7T On 01-August-24			Index Future	1123.0790	1123.2020	1123.0790	1,123.2020	0
22/05/2024	AL7T On 07-November-24			Index Future	1149.6360	1149.7610	1149.6360	1,149.7610	0
22/05/2024	AL7T On 06-February-25			Index Future	1174.7020	1174.8260	1174.7020	1,174.8260	0
22/05/2024	AL7T On 08-May-25			Index Future	1200.4460	1200.5700	1200.4460	1,200.5700	0
22/05/2024	AL7T On 07-August-25			Index Future	1225.5110	1225.6320	1225.5110	1,225.6320	0
22/05/2024	ALBI On 01-August-24			Index Future	975.3950	975.6680	975.3950	975.6680	91
22/05/2024	ALBI On 07-November-24			Index Future	998.4590	998.7390	998.4590	998.7390	16
22/05/2024	ALBI On 06-February-25			Index Future	1020.2290	1020.5120	1020.2290	1,020.5120	0
22/05/2024	ALBI On 08-May-25			Index Future	1042.5880	1042.8740	1042.5880	1,042.8740	0
22/05/2024	ALBI On 07-August-25			Index Future	1064.3560	1064.6440	1064.3560	1,064.6440	0
22/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	ES33 On 01-August-24			Bond Future	12.7484	12.7483	75.1021	75.1024	0
22/05/2024	ES33 On 07-November-24			Bond Future	12.9205	12.9205	73.0943	73.0943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	ES33 On 06-February-25			Bond Future	13.0985	13.0986	74.7036	74.7030	0
22/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	971.9900	971.3800	0.9720	0.9714	0
22/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	ES33 On 08-May-25			Bond Future	13.2791	13.2794	72.5508	72.5496	0
22/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2221.2400	2222.3900	2.2212	2.2224	0
22/05/2024	ES33 On 07-August-25			Bond Future	13.4902	13.4908	74.0734	74.0712	0
22/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	268.8400	266.5600	0.2688	0.2666	0
22/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	ES42 On 01-August-24			Bond Future	13.1159	13.1102	70.8715	70.9005	0
22/05/2024	ES42 On 07-November-24			Bond Future	13.2668	13.2609	68.2970	68.3265	0
22/05/2024	ES42 On 06-February-25			Bond Future	13.4151	13.4090	69.8000	69.8295	0
22/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1406.5300	1436.0400	1.4065	1.4360	0
22/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	ES42 On 08-May-25			Bond Future	13.5711	13.5648	67.0743	67.1039	0
22/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	1556.5700	1526.9600	1.5566	1.5270	0
22/05/2024	ES42 On 07-August-25			Bond Future	13.7455	13.7393	68.4788	68.5081	0
22/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	206.6700	235.9000	0.2067	0.2359	0
22/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 01-August-24			GOVI	960.9420	961.2030	960.9420	961.2030	726
22/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	175720.0000	178330.0000	17.5720	17.8330	0
22/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	175620.0000	178230.0000	17.5620	17.8230	0
22/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	175520.0000	178130.0000	17.5520	17.8130	0
22/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 07-November-24			GOVI	983.6650	983.9320	983.6650	983.9320	0
22/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	348850.0000	351520.0000	34.8850	35.1520	0
22/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	348750.0000	351420.0000	34.8750	35.1420	0
22/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	348650.0000	351320.0000	34.8650	35.1320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 06-February-25			GOVI	1005.1120	1005.3820	1005.1120	1,005.3820	0
22/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	331120.0000	333820.0000	33.1120	33.3820	0
22/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 08-May-25			GOVI	1027.1400	1027.4130	1027.1400	1,027.4130	0
22/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	51400.0000	54130.0000	5.1400	5.4130	0
22/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GOVI On 07-August-25			GOVI	1048.5860	1048.8600	1048.5860	1,048.8600	0
22/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	375860.0000	378600.0000	37.5860	37.8600	0
22/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/05/2024	IGOV On 01-August-24			Index Future	350.5400	350.6660	350.5400	350.6660	587
22/05/2024	IGOV On 07-November-24			Index Future	358.9200	359.0480	358.9200	359.0480	16
22/05/2024	IGOV On 06-February-25			Index Future	366.8280	366.9580	366.8280	366.9580	0
22/05/2024	IGOV On 08-May-25			Index Future	374.9480	375.0800	374.9480	375.0800	0
22/05/2024	IGOV On 07-August-25			Index Future	382.8560	382.9890	382.8560	382.9890	0
22/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
22/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3400	91.6550	91.6600	0
22/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3250	91.6700	91.6750	0

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22/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3300	91.6650	91.6700	0
22/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3250	91.6700	91.6750	0
22/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3580	91.6400	91.6420	0
22/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3550	91.6430	91.6450	0
22/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3750	91.6230	91.6250	0
22/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3650	91.6330	91.6350	0
22/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2850	91.7050	91.7150	0
22/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3300	91.6600	91.6700	0
22/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3700	91.6280	91.6300	0
22/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3500	91.6280	91.6500	0
22/05/2024	R035 On 01-August-24			Bond Future	11.9394	11.9382	85.6923	85.6989	72,760
22/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1422.9900	1438.2600	1.4230	1.4383	0
22/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2197.7500	2206.3800	2.1978	2.2064	0
22/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1447.1700	1462.5000	1.4472	1.4625	0
22/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2169.7700	2178.4600	2.1698	2.1785	0
22/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1471.5600	1486.9600	1.4716	1.4870	0
22/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2142.0400	2150.8000	2.1420	2.1508	0
22/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2589.7700	2606.3700	2.5898	2.6064	5,100
22/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1262.8800	1272.8400	1.2629	1.2728	0
22/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	3450.0700	3466.2900	3.4501	3.4663	0
22/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	878.1100	887.6900	0.8781	0.8877	5,100
22/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3632.6600	3648.7300	3.6327	3.6487	0
22/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	814.9200	824.3500	0.8149	0.8244	2,740
22/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5796.6500	5810.0900	5.7967	5.8101	0
22/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	344.4800	351.2800	0.3445	0.3513	7,500
22/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5920.4000	5933.6800	5.9204	5.9337	0
22/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	328.1100	334.7500	0.3281	0.3348	8,650
22/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	6418.8100	6431.4500	6.4188	6.4315	0
22/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	269.6400	275.6400	0.2696	0.2756	8,000
22/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	6544.1100	6556.5900	6.5441	6.5566	0
22/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	256.6100	262.4500	0.2566	0.2625	0
22/05/2024	R035 On 07-November-24			Bond Future	12.0706	12.0693	83.2027	83.2093	103,454
22/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	3068.5800	3080.4400	3.0686	3.0804	0
22/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2569.3800	2574.6800	2.5694	2.5747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	3097.1100	3108.9900	3.0971	3.1090	0
22/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2547.9500	2553.2700	2.5480	2.5533	0
22/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	3125.9800	3137.8800	3.1260	3.1379	0
22/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2526.9000	2532.2400	2.5269	2.5322	0
22/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	3154.7300	3166.6500	3.1547	3.1667	1,000
22/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2505.7800	2511.1400	2.5058	2.5111	0
22/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	6593.7500	6605.7300	6.5938	6.6057	0
22/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1028.6100	1034.0300	1.0286	1.0340	1,000
22/05/2024	R035 On 06-February-25			Bond Future	12.2066	12.2054	85.0157	85.0217	0
22/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3936.3000	3946.1900	3.9363	3.9462	0
22/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	2941.7200	2945.6400	2.9417	2.9456	0
22/05/2024	R035 On 08-May-25			Bond Future	12.3400	12.3389	82.3591	82.3646	0
22/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1943.2400	1949.8700	1.9432	1.9499	400
22/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6351.5400	6352.6700	6.3515	6.3527	0
22/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2559.5600	2566.9500	2.5596	2.5670	0
22/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5327.6200	5329.5100	5.3276	5.3295	0
22/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4881.7200	4890.5300	4.8817	4.8905	0
22/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3168.6400	3171.9500	3.1686	3.1720	400
22/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6862.7500	6871.8500	6.8628	6.8719	0
22/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2181.4700	2185.0700	2.1815	2.1851	400
22/05/2024	R035 On 07-August-25			Bond Future	12.5009	12.4999	84.0707	84.0752	0
22/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4655.0800	4662.3700	4.6551	4.6624	0
22/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	3956.1100	3958.9600	3.9561	3.9590	0
22/05/2024	R053 On 01-August-24			Bond Future	12.5656	12.5592	96.7704	96.8166	0
22/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	5123.8100	5173.7100	5.1238	5.1737	0
22/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1217.5200	1221.3000	1.2175	1.2213	0
22/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	5173.3100	5223.2800	5.1733	5.2233	0
22/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1200.5600	1204.4100	1.2006	1.2044	0
22/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	5222.9400	5272.9800	5.2229	5.2730	0
22/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1183.8300	1187.7500	1.1838	1.1878	0
22/05/2024	R053 On 07-November-24			Bond Future	12.6926	12.6860	93.1858	93.2327	0
22/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	4416.9500	4454.6700	4.4170	4.4547	0
22/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3733.4100	3724.2600	3.7334	3.7243	0
22/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	4456.4700	4494.3200	4.4565	4.4943	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3703.2800	3694.2600	3.7033	3.6943	0
22/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	4496.3800	4534.3600	4.4964	4.5344	0
22/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3673.6300	3664.7400	3.6736	3.6647	0
22/05/2024	R053 On 06-February-25			Bond Future	12.8186	12.8118	95.2156	95.2627	0
22/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	5350.8200	5386.3300	5.3508	5.3863	0
22/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4515.5500	4503.9300	4.5156	4.5039	0
22/05/2024	R053 On 08-May-25			Bond Future	12.9478	12.9408	91.4261	91.4737	0
22/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4566.9800	4597.1500	4.5670	4.5972	0
22/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	6708.0600	6690.6800	6.7081	6.6907	0
22/05/2024	R053 On 07-August-25			Bond Future	13.0963	13.0892	93.3230	93.3701	0
22/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	6485.5500	6518.3500	6.4856	6.5184	0
22/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	5996.6600	5982.3200	5.9967	5.9823	0
22/05/2024	R186 On 01-August-24			Bond Future	9.0348	9.0360	104.3673	104.3648	84,239
22/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	115.7000	117.1100	0.1157	0.1171	0
22/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	877.8900	881.8200	0.8779	0.8818	0
22/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	121.5600	123.0000	0.1216	0.1230	0
22/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	862.1700	866.1300	0.8622	0.8661	0
22/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	127.4800	128.9400	0.1275	0.1289	0
22/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	846.5100	850.4900	0.8465	0.8505	0
22/05/2024	R186 On 07-November-24			Bond Future	9.0510	9.0525	106.8351	106.8322	38,605
22/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	747.1500	747.5800	0.7472	0.7476	0
22/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	596.0200	599.3200	0.5960	0.5993	0
22/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	759.4000	759.8100	0.7594	0.7598	0
22/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	589.1600	592.4400	0.5892	0.5924	0
22/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	771.7200	772.1200	0.7717	0.7721	0
22/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	582.3800	585.6500	0.5824	0.5857	0
22/05/2024	R186 On 06-February-25			Bond Future	9.0839	9.0861	103.8473	103.8435	0
22/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	754.9600	754.6500	0.7550	0.7547	0
22/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	846.7500	850.2400	0.8468	0.8502	0
22/05/2024	R186 On 08-May-25			Bond Future	9.1237	9.1268	106.1203	106.1156	0
22/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	396.5400	396.0800	0.3965	0.3961	0
22/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1374.3100	1378.5000	1.3743	1.3785	0
22/05/2024	R186 On 07-August-25			Bond Future	9.2633	9.2682	103.0125	103.0062	0
22/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	842.3100	840.1900	0.8423	0.8402	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
22/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	897.0600	901.2400	0.8971	0.9012	0
22/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1218.9200	1216.2100	1.2189	1.2162	0
22/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	693.6000	697.1900	0.6936	0.6972	0
22/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1744.4200	1741.0700	1.7444	1.7411	0
22/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	506.7500	509.7000	0.5068	0.5097	1,983
22/05/2024	R202 On 01-August-24			Bond Future	258.0763	257.9069	258.0763	257.9069	441
22/05/2024	R202 On 07-November-24			Bond Future	264.2459	264.0716	264.2459	264.0716	460
22/05/2024	R202 On 06-February-25			Bond Future	264.8306	264.6422	264.8306	264.6422	0
22/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1959.3800	2147.7900	1.9594	2.1478	0
22/05/2024	R202 On 08-May-25			Bond Future	270.6900	270.4956	270.6900	270.4956	0
22/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1619.9600	1814.3900	1.6200	1.8144	0
22/05/2024	R202 On 07-August-25			Bond Future	271.0283	270.8183	271.0283	270.8183	0
22/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	571.7400	781.7200	0.5717	0.7817	0
22/05/2024	R209 On 01-August-24			Bond Future	12.0395	12.0381	66.3959	66.4026	11,312
22/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	1041.3800	1054.5300	1.0414	1.0545	0
22/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2240.6100	2247.0100	2.2406	2.2470	0
22/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	1060.6600	1073.9000	1.0607	1.0739	0
22/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2213.1200	2219.6100	2.2131	2.2196	0
22/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	1080.0400	1093.3500	1.0800	1.0934	0
22/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2185.7700	2192.3300	2.1858	2.1923	0
22/05/2024	R209 On 07-November-24			Bond Future	12.1582	12.1567	64.8084	64.8151	5,237
22/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2608.2600	2619.2100	2.6083	2.6192	0
22/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2376.4800	2380.7000	2.3765	2.3807	0
22/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2633.2500	2644.2100	2.6333	2.6442	0
22/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2356.8400	2361.0700	2.3568	2.3611	0
22/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2658.1500	2669.1400	2.6582	2.6691	0
22/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2337.1600	2341.4200	2.3372	2.3414	0
22/05/2024	R209 On 06-February-25			Bond Future	12.2774	12.2759	66.2204	66.2268	0
22/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3402.2600	3411.6400	3.4023	3.4116	0
22/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2689.8400	2692.8200	2.6898	2.6928	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	R209 On 08-May-25			Bond Future	12.4001	12.3987	64.5124	64.5185	0
22/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2381.0900	2388.3000	2.3811	2.3883	0
22/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	4648.4800	4649.6100	4.6485	4.6496	0
22/05/2024	R209 On 07-August-25			Bond Future	12.5443	12.5431	65.8529	65.8581	0
22/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	4143.9500	4151.1800	4.1440	4.1512	0
22/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3569.3200	3571.3100	3.5693	3.5713	0
22/05/2024	R210 On 01-August-24			Bond Future	239.8261	239.9025	239.8261	239.9025	1,448
22/05/2024	R210 On 07-November-24			Bond Future	242.2121	242.2850	242.2121	242.2850	0
22/05/2024	R210 On 06-February-25			Bond Future	247.5475	247.6201	247.5475	247.6201	0
22/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7937.4500	8010.0800	7.9375	8.0101	0
22/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	R210 On 08-May-25			Bond Future	249.5961	249.6631	249.5961	249.6631	0
22/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1566.0500	1633.1400	1.5661	1.6331	0
22/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	R210 On 07-August-25			Bond Future	254.8529	254.9179	254.8529	254.9179	0
22/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6412.8600	6477.9100	6.4129	6.4779	0
22/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/05/2024	R213 On 01-August-24			Bond Future	10.8310	10.8290	85.3379	85.3464	25,429
22/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1462.0300	1476.2800	1.4620	1.4763	0
22/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1343.7800	1349.5700	1.3438	1.3496	0
22/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1484.8200	1499.1200	1.4848	1.4991	0
22/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1325.8000	1331.6400	1.3258	1.3316	0
22/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1507.6300	1521.9700	1.5076	1.5220	0
22/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1307.8700	1313.7500	1.3079	1.3138	0
22/05/2024	R213 On 07-November-24			Bond Future	10.9385	10.9363	83.7940	83.8024	38,437
22/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2709.3700	2720.5400	2.7094	2.7205	0
22/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1642.5900	1645.3200	1.6426	1.6453	0
22/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2733.4900	2744.6800	2.7335	2.7447	0
22/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1627.7500	1630.5000	1.6278	1.6305	0
22/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2757.9100	2769.1200	2.7579	2.7691	0
22/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1613.2400	1616.0100	1.6132	1.6160	0
22/05/2024	R213 On 06-February-25			Bond Future	11.0547	11.0526	85.6201	85.6280	0
22/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	3151.0100	3160.4800	3.1510	3.1605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2027.5600	2029.0900	2.0276	2.0291	0
22/05/2024	R213 On 08-May-25			Bond Future	11.1695	11.1674	83.9316	83.9391	0
22/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1686.7400	1693.2200	1.6867	1.6932	0
22/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4144.9300	4143.9000	4.1449	4.1439	0
22/05/2024	R213 On 07-August-25			Bond Future	11.3194	11.3176	85.6777	85.6842	0
22/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3806.1400	3813.4100	3.8061	3.8134	0
22/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2595.4700	2596.2800	2.5955	2.5963	0
22/05/2024	R214 On 01-August-24			Bond Future	12.4126	12.4059	61.6432	61.6745	11,076
22/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	1071.5700	1094.7300	1.0716	1.0947	0
22/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2266.1700	2258.0800	2.2662	2.2581	0
22/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	1091.3600	1114.7100	1.0914	1.1147	0
22/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2237.9600	2230.0600	2.2380	2.2301	0
22/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	1111.3500	1134.8900	1.1114	1.1349	0
22/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2210.0100	2202.3000	2.2100	2.2023	0
22/05/2024	R214 On 07-November-24			Bond Future	12.5319	12.5249	59.7935	59.8253	1,770
22/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2703.4200	2728.1800	2.7034	2.7282	0
22/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2392.0700	2384.9800	2.3921	2.3850	0
22/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2729.0400	2753.8900	2.7290	2.7539	0
22/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2372.2200	2365.2200	2.3722	2.3652	0
22/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2754.6000	2779.5400	2.7546	2.7795	0
22/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2352.3500	2345.4400	2.3524	2.3454	0
22/05/2024	R214 On 06-February-25			Bond Future	12.6532	12.6461	61.0963	61.1284	0
22/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	3213.7100	3236.9100	3.2137	3.2369	0
22/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	2958.0200	2949.1700	2.9580	2.9492	0
22/05/2024	R214 On 08-May-25			Bond Future	12.7709	12.7637	59.1250	59.1573	0
22/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2734.1000	2753.7000	2.7341	2.7537	0
22/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4423.4500	4410.6900	4.4235	4.4107	0
22/05/2024	R214 On 07-August-25			Bond Future	12.9089	12.9016	60.3537	60.3858	0
22/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	4078.7500	4100.6700	4.0788	4.1007	0
22/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	3812.0900	3801.8900	3.8121	3.8019	0
22/05/2024	R248 On 01-August-24			Bond Future	12.5671	12.5606	75.1124	75.1491	247,203
22/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	1309.4400	1337.1500	1.3094	1.3372	0
22/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2835.8300	2826.8400	2.8358	2.8268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1333.2100	1361.1500	1.3332	1.3612	0
22/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2801.4200	2792.6600	2.8014	2.7927	0
22/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1357.3400	1385.5100	1.3573	1.3855	0
22/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2767.4500	2758.9200	2.7675	2.7589	0
22/05/2024	R248 On 07-November-24			Bond Future	12.6926	12.6858	72.4363	72.4736	11,423
22/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	3311.6900	3341.1400	3.3117	3.3411	0
22/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2832.8300	2824.9500	2.8328	2.8250	0
22/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	3342.4900	3372.0500	3.3425	3.3721	0
22/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2809.2000	2801.4300	2.8092	2.8014	0
22/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	3373.6000	3403.2600	3.3736	3.4033	0
22/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2785.9600	2778.2900	2.7860	2.7783	0
22/05/2024	R248 On 06-February-25			Bond Future	12.8204	12.8134	74.0145	74.0520	10,000
22/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	3473.0200	3499.0300	3.4730	3.4990	0
22/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4074.9300	4063.4100	4.0749	4.0634	0
22/05/2024	R248 On 08-May-25			Bond Future	12.9443	12.9372	71.1803	71.2182	0
22/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	3365.9800	3389.3300	3.3660	3.3893	0
22/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5242.1800	5227.6600	5.2422	5.2277	0
22/05/2024	R248 On 07-August-25			Bond Future	13.0893	13.0821	72.6588	72.6963	0
22/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	5175.9000	5202.2100	5.1759	5.2022	0
22/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4551.1400	4539.8700	4.5511	4.5399	0
22/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0