



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
30/05/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	2025 On 01-August-24			Bond Future	181.7778	181.8923	181.7778	181.8923	4,870
30/05/2024	2025 On 07-November-24			Bond Future	186.1207	186.2379	186.1207	186.2379	4,944
30/05/2024	2029 On 01-August-24			Bond Future	130.3936	130.4907	130.3936	130.4907	9,571
30/05/2024	2029 On 07-November-24			Bond Future	132.1037	132.2028	132.1037	132.2028	0
30/05/2024	2029 On 06-February-25			Bond Future	135.0109	135.1118	135.0109	135.1118	0
30/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	2610.8700	2711.8000	2.6109	2.7118	0
30/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2029 On 08-May-25			Bond Future	136.5534	136.6558	136.5534	136.6558	0
30/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	1296.5700	1194.1900	1.2966	1.1942	0
30/05/2024	2029 On 07-August-25			Bond Future	139.4432	139.5471	139.4432	139.5471	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2033.1700	2137.1200	2.0332	2.1371	0
30/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2030 On 01-August-24			Bond Future	10.6070	10.5822	89.4937	89.5882	118,500
30/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	491.6500	534.9200	0.4917	0.5349	600
30/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2017.4400	1966.1900	2.0174	1.9662	0
30/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	711.9800	765.0200	0.7120	0.7650	0
30/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1619.0200	1577.5400	1.6190	1.5775	0
30/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	727.5900	781.2300	0.7276	0.7812	0
30/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1596.1400	1555.2600	1.5961	1.5553	0
30/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	743.2600	797.4900	0.7433	0.7975	0
30/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1573.3300	1533.0400	1.5733	1.5330	0
30/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1354.2700	1425.6900	1.3543	1.4257	600
30/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	963.7600	940.6600	0.9638	0.9407	0
30/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	2962.3900	3052.3200	2.9624	3.0523	0
30/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	338.1800	333.5900	0.3382	0.3336	600
30/05/2024	2030 On 07-November-24			Bond Future	10.7114	10.6850	91.6084	91.7051	54,260
30/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	904.7100	947.2000	0.9047	0.9472	600
30/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2761.7700	2707.5800	2.7618	2.7076	0
30/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1714.8500	1775.1200	1.7149	1.7751	600
30/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1719.9700	1683.5600	1.7200	1.6836	0
30/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1773.5100	1834.7600	1.7735	1.8348	0
30/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1669.0000	1633.5700	1.6690	1.6336	0
30/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1793.2800	1854.8700	1.7933	1.8549	0
30/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1652.2600	1617.1700	1.6523	1.6172	0
30/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1813.4100	1875.3200	1.8134	1.8753	0
30/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1635.9100	1601.1400	1.6359	1.6011	0
30/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4738.7900	4826.1900	4.7388	4.8262	0
30/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	485.8800	476.6000	0.4859	0.4766	600
30/05/2024	2030 On 06-February-25			Bond Future	10.8257	10.7977	89.5922	89.6908	0
30/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1845.1200	1900.3200	1.8451	1.9003	0
30/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2358.9400	2315.6000	2.3589	2.3156	0
30/05/2024	2030 On 08-May-25			Bond Future	10.9590	10.9292	91.5483	91.6488	0
30/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	876.9900	909.8400	0.8770	0.9098	0
30/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4426.2700	4358.6400	4.4263	4.3586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1312.7900	1355.2400	1.3128	1.3552	1,640
30/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3531.4800	3473.4500	3.5315	3.4735	0
30/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	1883.0300	1935.2400	1.8830	1.9352	2,280
30/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2794.5400	2746.2700	2.7945	2.7463	0
30/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4305.3700	4381.7500	4.3054	4.3818	0
30/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1334.3300	1310.2300	1.3343	1.3102	1,640
30/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5335.4900	5417.7200	5.3355	5.4177	0
30/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1021.3000	1003.0500	1.0213	1.0031	2,280
30/05/2024	2030 On 07-August-25			Bond Future	11.1349	11.1031	89.4507	89.5529	0
30/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1542.8000	1587.1000	1.5428	1.5871	1,054
30/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3676.3400	3618.4700	3.6763	3.6185	0
30/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2559.8600	2618.2300	2.5599	2.6182	0
30/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2639.6900	2595.8900	2.6397	2.5959	0
30/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4643.8900	4719.8300	4.6439	4.7198	0
30/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1548.8900	1522.6600	1.5489	1.5227	1,054
30/05/2024	2032 On 01-August-24			Bond Future	11.4417	11.4275	86.8745	86.9380	94,251
30/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	725.7900	766.6600	0.7258	0.7667	600
30/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2227.2200	2204.6000	2.2272	2.2046	0
30/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	760.2800	802.1100	0.7603	0.8021	0
30/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2170.1900	2148.5300	2.1702	2.1485	0
30/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	777.9500	820.2500	0.7780	0.8203	0
30/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2142.1500	2120.9600	2.1422	2.1210	0
30/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	795.7200	838.4900	0.7957	0.8385	0
30/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2114.2400	2093.5200	2.1142	2.0935	0
30/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1858.6200	1918.6100	1.8586	1.9186	600
30/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1109.5700	1106.0700	1.1096	1.1061	0
30/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	1999.7000	2060.9600	1.9997	2.0610	0
30/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1029.8400	1027.6100	1.0298	1.0276	100
30/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4140.6000	4209.5600	4.1406	4.2096	0
30/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	368.1100	373.5800	0.3681	0.3736	600
30/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4985.4800	5054.6000	4.9855	5.0546	0
30/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	250.8000	256.4300	0.2508	0.2564	11,000
30/05/2024	2032 On 07-November-24			Bond Future	11.5718	11.5569	84.7596	84.8245	52,889
30/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1240.6900	1276.4300	1.2407	1.2764	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3281.3000	3252.1400	3.2813	3.2521	0
30/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	1950.7000	1995.3900	1.9507	1.9954	0
30/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2395.2600	2375.0500	2.3953	2.3751	0
30/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	1972.9300	2017.8500	1.9729	2.0179	0
30/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2373.7000	2353.7200	2.3737	2.3537	0
30/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	1995.2700	2040.4200	1.9953	2.0404	0
30/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2352.2900	2332.5400	2.3523	2.3325	0
30/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2275.7200	2323.5000	2.2757	2.3235	600
30/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2109.9200	2092.8000	2.1099	2.0928	0
30/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2348.6200	2397.0300	2.3486	2.3970	1,615
30/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2052.7700	2036.2800	2.0528	2.0363	0
30/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6303.0700	6367.0200	6.3031	6.3670	0
30/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	574.5100	573.5600	0.5745	0.5736	600
30/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7672.0100	7737.2400	7.6720	7.7372	0
30/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	337.8300	338.1600	0.3378	0.3382	1,615
30/05/2024	2032 On 06-February-25			Bond Future	11.7066	11.6910	86.6044	86.6704	0
30/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2700.4200	2745.4200	2.7004	2.7454	0
30/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2643.8700	2622.7800	2.6439	2.6228	0
30/05/2024	2032 On 08-May-25			Bond Future	11.8490	11.8326	84.3280	84.3953	0
30/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1474.0600	1503.3900	1.4741	1.5034	0
30/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5450.9200	5412.9200	5.4509	5.4129	0
30/05/2024	2032 On 07-August-25			Bond Future	12.0208	12.0036	86.0885	86.1568	0
30/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3482.5700	3526.1500	3.4826	3.5262	0
30/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3525.4200	3500.6700	3.5254	3.5007	0
30/05/2024	2033 On 01-August-24			Bond Future	122.1168	122.0965	122.1168	122.0965	7,742
30/05/2024	2033 On 07-November-24			Bond Future	123.5313	123.5105	123.5313	123.5105	0
30/05/2024	2033 On 06-February-25			Bond Future	126.2500	126.2282	126.2500	126.2282	0
30/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1309.9900	1288.1800	1.3100	1.2882	0
30/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2033 On 08-May-25			Bond Future	127.4986	127.4757	127.4986	127.4757	0
30/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	3121.3600	3144.3200	3.1214	3.1443	0
30/05/2024	2033 On 07-August-25			Bond Future	130.1968	130.1728	130.1968	130.1728	0
30/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1546.8400	1522.7700	1.5468	1.5228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2037 On 01-August-24			Bond Future	12.5035	12.4896	75.1601	75.2307	190,374
30/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	705.9500	748.4500	0.7060	0.7485	0
30/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2845.3100	2817.2500	2.8453	2.8173	0
30/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	722.7900	765.8300	0.7228	0.7658	0
30/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2809.3800	2781.8600	2.8094	2.7819	0
30/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	739.7800	783.3400	0.7398	0.7833	1,383
30/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2773.6500	2746.6500	2.7737	2.7467	0
30/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3823.2900	3898.9200	3.8233	3.8989	0
30/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	553.0900	558.1600	0.5531	0.5582	1,383
30/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6433.5700	6509.5200	6.4336	6.5095	0
30/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	171.9300	177.3200	0.1719	0.1773	1,383
30/05/2024	2037 On 07-November-24			Bond Future	12.6416	12.6271	76.9361	77.0083	14,225
30/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2352.3600	2403.8000	2.3524	2.4038	0
30/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2709.5600	2688.8300	2.7096	2.6888	0
30/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2378.3800	2430.0700	2.3784	2.4301	0
30/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2685.5300	2665.0500	2.6855	2.6651	0
30/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2404.7400	2456.6700	2.4047	2.4567	0
30/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2661.8800	2641.6400	2.6619	2.6416	0
30/05/2024	2037 On 06-February-25			Bond Future	12.7827	12.7677	74.3497	74.4232	0
30/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3098.6100	3149.1300	3.0986	3.1491	0
30/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3209.6500	3186.6600	3.2097	3.1867	0
30/05/2024	2037 On 08-May-25			Bond Future	12.9343	12.9186	75.9722	76.0472	3,975
30/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2318.2100	2357.3800	2.3182	2.3574	0
30/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5697.7500	5661.9700	5.6978	5.6620	0
30/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2950.0600	2994.5700	2.9501	2.9946	15,000
30/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4821.1100	4790.6700	4.8211	4.7907	0
30/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4877.6600	4933.6600	4.8777	4.9337	7,500
30/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3158.0500	3139.1000	3.1581	3.1391	0
30/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5020.3100	5076.9500	5.0203	5.0770	7,500
30/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3070.1400	3051.8300	3.0701	3.0518	0
30/05/2024	2037 On 07-August-25			Bond Future	13.1113	13.0950	73.2970	73.3732	0
30/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3994.9600	4043.7000	3.9950	4.0437	0
30/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4470.5000	4443.0700	4.4705	4.4431	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2038 On 01-August-24			Bond Future	130.2373	131.0899	130.2373	131.0899	3,162
30/05/2024	2038 On 07-November-24			Bond Future	133.3488	134.2217	133.3488	134.2217	425
30/05/2024	2038 On 06-February-25			Bond Future	134.1587	135.0499	134.1587	135.0499	0
30/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	1071.2700	180.1400	1.0713	0.1801	0
30/05/2024	2038 On 08-May-25			Bond Future	137.1201	138.0306	137.1201	138.0306	0
30/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	2559.9500	1649.3900	2.5600	1.6494	0
30/05/2024	2038 On 07-August-25			Bond Future	137.8470	138.7751	137.8470	138.7751	0
30/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	1712.9700	784.9400	1.7130	0.7849	0
30/05/2024	2040 On 01-August-24			Bond Future	12.7187	12.7563	75.2371	75.0360	37,698
30/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	699.7100	664.7600	0.6997	0.6648	680
30/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3114.6600	3280.8300	3.1147	3.2808	0
30/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	769.6400	731.5700	0.7696	0.7316	0
30/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	2959.4500	3122.5000	2.9595	3.1225	0
30/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	787.9000	749.0300	0.7879	0.7490	0
30/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	2921.5800	3083.8300	2.9216	3.0838	0
30/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	806.3100	766.6400	0.8063	0.7666	0
30/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	2883.9300	3045.3800	2.8839	3.0454	0
30/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2191.5900	2101.6500	2.1916	2.1017	0
30/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1333.2800	1444.4600	1.3333	1.4445	680
30/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2421.2900	2324.6100	2.4213	2.3246	7,500
30/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1195.2000	1299.6400	1.1952	1.2996	0
30/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4417.7600	4276.2400	4.4178	4.2762	0
30/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	497.7200	557.3200	0.4977	0.5573	680
30/05/2024	2040 On 07-November-24			Bond Future	12.8568	12.8960	77.0148	76.8089	91,394
30/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	985.8500	943.7900	0.9859	0.9438	640
30/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5149.2800	5313.1400	5.1493	5.3131	0
30/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	2003.8500	1931.5200	2.0039	1.9315	0
30/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3377.6600	3511.2500	3.3777	3.5113	640
30/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2641.9300	2554.3000	2.6419	2.5543	0
30/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2730.7200	2849.0100	2.7307	2.8490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2670.4800	2582.2200	2.6705	2.5822	0
30/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2706.4600	2824.1200	2.7065	2.8241	0
30/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2699.1600	2610.2800	2.6992	2.6103	0
30/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2682.3900	2799.4300	2.6824	2.7994	0
30/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3584.1400	3477.5300	3.5841	3.4775	0
30/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2062.6200	2161.9300	2.0626	2.1619	640
30/05/2024	2040 On 06-February-25			Bond Future	12.9974	13.0382	74.1794	73.9688	14
30/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3215.0700	3121.7000	3.2151	3.1217	0
30/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3461.0300	3578.3100	3.4610	3.5783	0
30/05/2024	2040 On 08-May-25			Bond Future	13.1472	13.1897	75.7981	75.5826	3,900
30/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2837.4100	2758.9600	2.8374	2.7590	0
30/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5538.8300	5675.8500	5.5388	5.6759	0
30/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3113.7800	3030.1100	3.1138	3.0301	15,000
30/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5174.9200	5306.7200	5.1749	5.3067	0
30/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4938.8800	4826.6400	4.9389	4.8266	7,500
30/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3524.1500	3627.3800	3.5242	3.6274	0
30/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5146.2900	5031.3100	5.1463	5.0313	7,500
30/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3387.9200	3488.4100	3.3879	3.4884	0
30/05/2024	2040 On 07-August-25			Bond Future	13.3210	13.3654	72.8681	72.6478	0
30/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4448.6100	4344.0300	4.4486	4.3440	0
30/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4602.7400	4718.4900	4.6027	4.7185	0
30/05/2024	2044 On 01-August-24			Bond Future	12.7801	12.8279	71.4259	71.1691	120,959
30/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	567.8100	524.8200	0.5678	0.5248	0
30/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3353.8400	3567.6300	3.3538	3.5676	0
30/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	582.9600	538.9900	0.5830	0.5390	0
30/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3311.5200	3524.3300	3.3115	3.5243	0
30/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	598.3900	553.4200	0.5984	0.5534	0
30/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3269.5400	3481.3500	3.2695	3.4814	0
30/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2346.2000	2216.0700	2.3462	2.2161	0
30/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1176.3300	1302.9800	1.1763	1.3030	5,000
30/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3238.5500	3079.1200	3.2386	3.0791	0
30/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	777.3700	874.7200	0.7774	0.8747	15,000
30/05/2024	2044 On 07-November-24			Bond Future	12.9125	12.9623	73.1136	72.8507	234
30/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2679.6000	2563.0300	2.6796	2.5630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2746.1400	2892.5200	2.7461	2.8925	0
30/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2708.3100	2590.9400	2.7083	2.5909	0
30/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2721.7800	2867.3600	2.7218	2.8674	0
30/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2737.1600	2618.9800	2.7372	2.6190	0
30/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2697.6300	2842.4000	2.6976	2.8424	0
30/05/2024	2044 On 06-February-25			Bond Future	13.0469	13.0988	70.3186	70.0497	0
30/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3299.7900	3175.6900	3.2998	3.1757	0
30/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3440.3000	3585.0900	3.4403	3.5851	0
30/05/2024	2044 On 08-May-25			Bond Future	13.1896	13.2435	71.8530	71.5780	0
30/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2968.8000	2862.9100	2.9688	2.8629	0
30/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5440.6700	5609.7100	5.4407	5.6097	0
30/05/2024	2044 On 07-August-25			Bond Future	13.3544	13.4108	68.9658	68.6848	0
30/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4526.7600	4389.5000	4.5268	4.3895	0
30/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4598.9900	4742.7200	4.5990	4.7427	0
30/05/2024	2046 On 01-August-24			Bond Future	112.5097	113.4211	112.5097	113.4211	12,498
30/05/2024	2046 On 07-November-24			Bond Future	112.9896	113.9226	112.9896	113.9226	4,862
30/05/2024	2046 On 06-February-25			Bond Future	115.4759	116.4290	115.4759	116.4290	0
30/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	1465.8700	2418.9500	1.4659	2.4190	0
30/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2046 On 08-May-25			Bond Future	115.7647	116.7377	115.7647	116.7377	0
30/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	6205.3100	5232.2700	6.2053	5.2323	0
30/05/2024	2046 On 07-August-25			Bond Future	118.2124	119.2058	118.2124	119.2058	0
30/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	0.0000	515.7600	0.0000	0.5158	0
30/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	477.6100	0.0000	0.4776	0.0000	0
30/05/2024	2050 On 01-August-24			Bond Future	111.3421	112.1677	111.3421	112.1677	11,346
30/05/2024	2050 On 07-November-24			Bond Future	114.0022	114.8475	114.0022	114.8475	4,091
30/05/2024	2050 On 06-February-25			Bond Future	114.1437	115.0066	114.1437	115.0066	0
30/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	1456.3100	593.3600	1.4563	0.5934	0
30/05/2024	2050 On 08-May-25			Bond Future	116.6633	117.5451	116.6633	117.5451	0
30/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	4496.7300	3614.9100	4.4967	3.6149	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	2050 On 07-August-25			Bond Future	116.7080	117.6070	116.7080	117.6070	0
30/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	3182.0400	2283.0000	3.1820	2.2830	0
30/05/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	AL37 On 01-August-24			Index Future	957.3850	958.2740	957.3850	958.2740	0
30/05/2024	AL37 On 07-November-24			Index Future	980.0100	980.9180	980.0100	980.9180	0
30/05/2024	AL37 On 06-February-25			Index Future	1001.3540	1002.2770	1001.3540	1,002.2770	0
30/05/2024	AL37 On 08-May-25			Index Future	1023.2490	1024.1870	1023.2490	1,024.1870	0
30/05/2024	AL37 On 07-August-25			Index Future	1044.7070	1045.6560	1044.7070	1,045.6560	0
30/05/2024	AL7T On 01-August-24			Index Future	1109.4430	1110.3920	1109.4430	1,110.3920	0
30/05/2024	AL7T On 07-November-24			Index Future	1135.6610	1136.6300	1135.6610	1,136.6300	0
30/05/2024	AL7T On 06-February-25			Index Future	1160.3960	1161.3800	1160.3960	1,161.3800	0
30/05/2024	AL7T On 08-May-25			Index Future	1185.7680	1186.7690	1185.7680	1,186.7690	0
30/05/2024	AL7T On 07-August-25			Index Future	1210.6340	1211.6460	1210.6340	1,211.6460	0
30/05/2024	ALBI On 01-August-24			Index Future	966.3230	965.8730	966.3230	965.8730	126
30/05/2024	ALBI On 07-November-24			Index Future	989.1580	988.6960	989.1580	988.6960	16
30/05/2024	ALBI On 06-February-25			Index Future	1010.7020	1010.2250	1010.7020	1,010.2250	0
30/05/2024	ALBI On 08-May-25			Index Future	1032.8010	1032.3090	1032.8010	1,032.3090	0
30/05/2024	ALBI On 07-August-25			Index Future	1054.4600	1053.9480	1054.4600	1,053.9480	0
30/05/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	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
30/05/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/05/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/05/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	ES33 On 01-August-24			Bond Future	12.9260	12.9124	74.3502	74.4077	0
30/05/2024	ES33 On 07-November-24			Bond Future	13.1071	13.0927	72.3234	72.3822	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	ES33 On 06-February-25			Bond Future	13.2943	13.2793	73.9142	73.9741	0
30/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	182.5800	242.4800	0.1826	0.2425	0
30/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	ES33 On 08-May-25			Bond Future	13.4851	13.4694	71.7404	71.8014	0
30/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3031.6100	2970.5800	3.0316	2.9706	0
30/05/2024	ES33 On 07-August-25			Bond Future	13.7043	13.6880	73.2532	73.3152	0
30/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	551.4000	489.4400	0.5514	0.4894	0
30/05/2024	ES42 On 01-August-24			Bond Future	13.2378	13.2702	70.2619	70.1012	0
30/05/2024	ES42 On 07-November-24			Bond Future	13.3943	13.4281	67.6719	67.5073	0
30/05/2024	ES42 On 06-February-25			Bond Future	13.5481	13.5834	69.1597	68.9912	0
30/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	766.1900	597.7600	0.7662	0.5978	0
30/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	ES42 On 08-May-25			Bond Future	13.7104	13.7473	66.4165	66.2442	0
30/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2214.4300	2386.7300	2.2144	2.3867	0
30/05/2024	ES42 On 07-August-25			Bond Future	13.8894	13.9279	67.8140	67.6377	0
30/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	458.1700	634.4900	0.4582	0.6345	0
30/05/2024	GOVI On 01-August-24			GOVI	951.8590	951.4760	951.8590	951.4760	726
30/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	84890.0000	81060.0000	8.4890	8.1060	0
30/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	84790.0000	80960.0000	8.4790	8.0960	0
30/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	84690.0000	80860.0000	8.4690	8.0860	0
30/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 07-November-24			GOVI	974.3530	973.9600	974.3530	973.9600	0
30/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	255730.0000	251800.0000	25.5730	25.1800	0
30/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	255630.0000	251700.0000	25.5630	25.1700	0
30/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	255530.0000	251600.0000	25.5530	25.1600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 06-February-25			GOVI	995.5740	995.1670	995.5740	995.1670	0
30/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	235740.0000	231670.0000	23.5740	23.1670	0
30/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 08-May-25			GOVI	1017.3420	1016.9220	1017.3420	1,016.9220	0
30/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	46580.0000	50780.0000	4.6580	5.0780	0
30/05/2024	GOVI On 07-August-25			GOVI	1038.6770	1038.2390	1038.6770	1,038.2390	0
30/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	276770.0000	272390.0000	27.6770	27.2390	0
30/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/05/2024	IGOV On 01-August-24			Index Future	348.1110	349.3350	348.1110	349.3350	587
30/05/2024	IGOV On 07-November-24			Index Future	356.4280	357.6800	356.4280	357.6800	16
30/05/2024	IGOV On 06-February-25			Index Future	364.2730	365.5510	364.2730	365.5510	0
30/05/2024	IGOV On 08-May-25			Index Future	372.3180	373.6230	372.3180	373.6230	0
30/05/2024	IGOV On 07-August-25			Index Future	380.2050	381.5340	380.2050	381.5340	0
30/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/05/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
30/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
30/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
30/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
30/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
30/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
30/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
30/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
30/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/05/2024	R035 On 01-August-24			Bond Future	12.1303	12.1111	84.7174	84.8148	70,941
30/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	789.9700	844.1100	0.7900	0.8441	0
30/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2539.5800	2496.3300	2.5396	2.4963	0
30/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	808.2500	863.0500	0.8083	0.8631	0
30/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2505.7000	2463.1100	2.5057	2.4631	0
30/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	826.7900	882.2500	0.8268	0.8823	0
30/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2472.1200	2430.1900	2.4721	2.4302	0
30/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1752.3500	1830.4700	1.7524	1.8305	5,100
30/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1400.3100	1381.0400	1.4003	1.3810	0
30/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2532.9100	2621.1300	2.5329	2.6211	0
30/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	935.8000	926.6300	0.9358	0.9266	5,100
30/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2703.3600	2793.1400	2.7034	2.7931	0
30/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	860.4700	852.8600	0.8605	0.8529	2,740
30/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4801.8000	4900.9300	4.8018	4.9009	0
30/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	324.4800	326.2200	0.3245	0.3262	7,500
30/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4924.1000	5023.4300	4.9241	5.0234	0
30/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	306.6600	308.6000	0.3067	0.3086	8,650
30/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5418.7100	5518.6000	5.4187	5.5186	0
30/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	244.3900	246.8900	0.2444	0.2469	8,000
30/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5543.4400	5643.4300	5.5434	5.6434	0
30/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	230.7900	233.3900	0.2308	0.2334	0
30/05/2024	R035 On 07-November-24			Bond Future	12.2704	12.2504	82.2037	82.3033	103,454
30/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2267.9900	2332.0000	2.2680	2.3320	0
30/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2767.8600	2732.2300	2.7679	2.7322	0
30/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2293.5400	2357.8900	2.2935	2.3579	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2743.4500	2708.1600	2.7435	2.7082	0
30/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2319.4500	2384.1400	2.3195	2.3841	0
30/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2719.4400	2684.4900	2.7194	2.6845	0
30/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2345.2700	2410.3000	2.3453	2.4103	1,000
30/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2695.3900	2660.7800	2.6954	2.6608	0
30/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5607.0400	5696.5100	5.6070	5.6965	0
30/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1040.9700	1030.8000	1.0410	1.0308	1,000
30/05/2024	R035 On 06-February-25			Bond Future	12.4158	12.3949	83.9930	84.0945	0
30/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3120.1100	3185.3100	3.1201	3.1853	0
30/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3148.2700	3111.9100	3.1483	3.1119	0
30/05/2024	R035 On 08-May-25			Bond Future	12.5592	12.5374	81.3099	81.4135	0
30/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1502.4600	1541.5000	1.5025	1.5415	400
30/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6959.9200	6895.3600	6.9599	6.8954	0
30/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2023.3500	2070.2500	2.0234	2.0703	0
30/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5840.5700	5783.8700	5.8406	5.7839	0
30/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4124.6200	4192.9100	4.1246	4.1929	0
30/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3460.7000	3425.3900	3.4607	3.4254	400
30/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6005.3700	6085.2600	6.0054	6.0853	0
30/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2373.2500	2349.5400	2.3733	2.3495	400
30/05/2024	R035 On 07-August-25			Bond Future	12.7284	12.7056	83.0078	83.1132	0
30/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3939.1600	4002.6700	3.9392	4.0027	0
30/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4303.1100	4261.2300	4.3031	4.2612	0
30/05/2024	R053 On 01-August-24			Bond Future	12.6738	12.7111	95.9975	95.7334	0
30/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4213.7700	4059.0800	4.2138	4.0591	0
30/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1080.4400	1189.8700	1.0804	1.1899	0
30/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4262.6100	4106.7800	4.2626	4.1068	0
30/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1062.8200	1171.1100	1.0628	1.1711	0
30/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4311.6100	4154.6600	4.3116	4.1547	0
30/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1045.4600	1152.6300	1.0455	1.1526	0
30/05/2024	R053 On 07-November-24			Bond Future	12.8057	12.8447	92.3932	92.1227	0
30/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3549.9500	3434.5900	3.5500	3.4346	0
30/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3658.9800	3814.1200	3.6590	3.8141	0
30/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3587.5900	3471.4100	3.5876	3.4714	0
30/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3626.9700	3781.2900	3.6270	3.7813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3625.4000	3508.4100	3.6254	3.5084	0
30/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3595.2200	3748.7300	3.5952	3.7487	0
30/05/2024	R053 On 06-February-25			Bond Future	12.9366	12.9772	94.4036	94.1270	0
30/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4487.8300	4361.7500	4.4878	4.3618	0
30/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4464.5000	4615.0700	4.4645	4.6151	0
30/05/2024	R053 On 08-May-25			Bond Future	13.0714	13.1138	90.5918	90.3090	0
30/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	4036.2700	3927.6900	4.0363	3.9277	0
30/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7011.6600	7185.9200	7.0117	7.1859	0
30/05/2024	R053 On 07-August-25			Bond Future	13.2238	13.2681	92.4805	92.1913	0
30/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5823.3300	5686.8800	5.8233	5.6869	0
30/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6176.8800	6329.7100	6.1769	6.3297	0
30/05/2024	R186 On 01-August-24			Bond Future	9.2550	9.2340	103.8977	103.9424	84,303
30/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	35.6400	42.1000	0.0356	0.0421	0
30/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1267.4100	1229.2200	1.2674	1.2292	0
30/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	37.9400	44.7000	0.0379	0.0447	0
30/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1248.1300	1210.2400	1.2481	1.2102	0
30/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	40.3600	47.4300	0.0404	0.0474	0
30/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1228.9700	1191.3900	1.2290	1.1914	0
30/05/2024	R186 On 07-November-24			Bond Future	9.3036	9.2796	106.3529	106.3985	38,587
30/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	540.9900	564.9800	0.5410	0.5650	0
30/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	872.0600	850.4300	0.8721	0.8504	0
30/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	551.0200	575.2400	0.5510	0.5752	0
30/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	862.9800	841.5800	0.8630	0.8416	0
30/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	561.4200	585.8600	0.5614	0.5859	0
30/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	854.2800	833.1000	0.8543	0.8331	0
30/05/2024	R186 On 06-February-25			Bond Future	9.3754	9.3481	103.3524	103.3987	0
30/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	497.4500	518.2100	0.4975	0.5182	0
30/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1084.1900	1058.6400	1.0842	1.0586	0
30/05/2024	R186 On 08-May-25			Bond Future	9.4686	9.4367	105.6094	105.6565	0
30/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	237.2400	249.4500	0.2372	0.2495	0
30/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1725.9000	1691.0400	1.7259	1.6910	0
30/05/2024	R186 On 07-August-25			Bond Future	9.6688	9.6309	102.5013	102.5488	0
30/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	554.6000	575.3300	0.5546	0.5753	1,983
30/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1120.5400	1093.7000	1.1205	1.0937	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	875.6300	901.9400	0.8756	0.9019	0
30/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	861.5000	840.2400	0.8615	0.8402	0
30/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1353.6500	1385.6100	1.3537	1.3856	0
30/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	627.1700	611.5600	0.6272	0.6116	1,983
30/05/2024	R202 On 01-August-24			Bond Future	257.6707	257.6278	257.6707	257.6278	448
30/05/2024	R202 On 07-November-24			Bond Future	263.8270	263.7828	263.8270	263.7828	460
30/05/2024	R202 On 06-February-25			Bond Future	264.3979	264.3512	264.3979	264.3512	0
30/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2392.0600	2438.8100	2.3921	2.4388	0
30/05/2024	R202 On 08-May-25			Bond Future	270.2349	270.1864	270.2349	270.1864	0
30/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	2075.0600	2123.6100	2.0751	2.1236	0
30/05/2024	R202 On 07-August-25			Bond Future	270.5942	270.5413	270.5942	270.5413	0
30/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	1005.7600	1058.6600	1.0058	1.0587	0
30/05/2024	R209 On 01-August-24			Bond Future	12.2200	12.2059	65.5795	65.6428	11,312
30/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	552.9700	588.4900	0.5530	0.5885	0
30/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2568.5600	2540.8300	2.5686	2.5408	0
30/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	566.8900	602.8900	0.5669	0.6029	0
30/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2535.7100	2508.4600	2.5357	2.5085	0
30/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	581.0300	617.5100	0.5810	0.6175	0
30/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2503.1200	2476.3500	2.5031	2.4764	0
30/05/2024	R209 On 07-November-24			Bond Future	12.3464	12.3317	63.9718	64.0365	5,237
30/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1934.0600	1978.5800	1.9341	1.9786	0
30/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2538.8900	2518.7200	2.5389	2.5187	0
30/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	1956.2900	2001.0400	1.9563	2.0010	0
30/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2516.4900	2496.5500	2.5165	2.4966	0
30/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	1978.6400	2023.6200	1.9786	2.0236	0
30/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2494.2600	2474.5500	2.4943	2.4746	0
30/05/2024	R209 On 06-February-25			Bond Future	12.4731	12.4579	65.3641	65.4300	0
30/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2710.9700	2755.9300	2.7110	2.7559	0
30/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2854.8100	2833.8500	2.8548	2.8339	0
30/05/2024	R209 On 08-May-25			Bond Future	12.6044	12.5886	63.6342	63.7014	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1929.2000	1963.2900	1.9292	1.9633	0
30/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5074.8100	5041.6700	5.0748	5.0417	0
30/05/2024	R209 On 07-August-25			Bond Future	12.7552	12.7389	64.9627	65.0310	0
30/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3525.9800	3569.7000	3.5260	3.5697	0
30/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3841.5800	3816.9800	3.8416	3.8170	0
30/05/2024	R210 On 01-August-24			Bond Future	238.9591	239.3498	238.9591	239.3498	1,448
30/05/2024	R210 On 07-November-24			Bond Future	241.3210	241.7205	241.3210	241.7205	0
30/05/2024	R210 On 06-February-25			Bond Future	246.6314	247.0391	246.6314	247.0391	0
30/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7021.4100	7429.0500	7.0214	7.4291	0
30/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	R210 On 08-May-25			Bond Future	248.6501	249.0650	248.6501	249.0650	0
30/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	620.1100	1035.0200	0.6201	1.0350	0
30/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	R210 On 07-August-25			Bond Future	253.9104	254.3331	253.9104	254.3331	0
30/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5470.4000	5893.0800	5.4704	5.8931	0
30/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/05/2024	R213 On 01-August-24			Bond Future	11.0976	11.0781	84.2578	84.3363	24,579
30/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	780.7700	829.2300	0.7808	0.8292	0
30/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1742.6000	1712.5700	1.7426	1.7126	0
30/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	798.0200	847.0100	0.7980	0.8470	0
30/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1719.0800	1689.5800	1.7191	1.6896	0
30/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	815.3400	864.8500	0.8153	0.8649	0
30/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1695.6600	1666.6800	1.6957	1.6667	0
30/05/2024	R213 On 07-November-24			Bond Future	11.2203	11.1997	82.6872	82.7675	38,418
30/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	1880.8400	1933.6700	1.8808	1.9337	0
30/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1920.8500	1893.4000	1.9209	1.8934	0
30/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	1901.7800	1954.8800	1.9018	1.9549	0
30/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1902.8300	1875.6500	1.9028	1.8757	0
30/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	1922.6000	1975.9800	1.9226	1.9760	0
30/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1884.7200	1857.8200	1.8847	1.8578	0
30/05/2024	R213 On 06-February-25			Bond Future	11.3525	11.3308	84.4873	84.5691	0
30/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2320.6400	2372.0600	2.3206	2.3721	0
30/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2330.0000	2299.6000	2.3300	2.2996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	R213 On 08-May-25			Bond Future	11.4847	11.4619	82.7699	82.8533	0
30/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1214.8400	1247.1800	1.2148	1.2472	0
30/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4834.7200	4783.6900	4.8347	4.7837	0
30/05/2024	R213 On 07-August-25			Bond Future	11.6507	11.6267	84.4999	84.5847	0
30/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3007.8200	3058.9100	3.0078	3.0589	0
30/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2974.9900	2941.3300	2.9750	2.9413	0
30/05/2024	R214 On 01-August-24			Bond Future	12.5367	12.5687	61.0696	60.9231	11,957
30/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	640.6900	614.5100	0.6407	0.6145	0
30/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2408.8900	2529.2300	2.4089	2.5292	0
30/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	656.2700	629.5000	0.6563	0.6295	0
30/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2376.4700	2496.2200	2.3765	2.4962	0
30/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	672.0100	644.6400	0.6720	0.6446	0
30/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2344.2700	2463.4200	2.3443	2.4634	0
30/05/2024	R214 On 07-November-24			Bond Future	12.6610	12.6943	59.2054	59.0555	1,770
30/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2126.4300	2066.2300	2.1264	2.0662	0
30/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2403.1200	2492.8900	2.4031	2.4929	0
30/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2150.1500	2089.4900	2.1502	2.0895	0
30/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2381.3700	2470.6800	2.3814	2.4707	0
30/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2174.0000	2112.8700	2.1740	2.1129	0
30/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2359.7900	2448.6300	2.3598	2.4486	0
30/05/2024	R214 On 06-February-25			Bond Future	12.7876	12.8221	60.4942	60.3407	0
30/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2716.6000	2651.1800	2.7166	2.6512	0
30/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3063.0700	3151.0900	3.0631	3.1511	0
30/05/2024	R214 On 08-May-25			Bond Future	12.9109	12.9468	58.5068	58.3498	0
30/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2389.0700	2332.9600	2.3891	2.3330	0
30/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4696.6300	4797.4500	4.6966	4.7975	0
30/05/2024	R214 On 07-August-25			Bond Future	13.0529	13.0902	59.7284	59.5679	0
30/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3708.6200	3634.9500	3.7086	3.6350	0
30/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4067.2700	4154.0900	4.0673	4.1541	0
30/05/2024	R248 On 01-August-24			Bond Future	12.6755	12.7231	74.5086	74.2469	247,084
30/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	808.3400	751.2200	0.8083	0.7512	0
30/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	2938.4900	3143.1300	2.9385	3.1431	0
30/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	827.6300	769.3700	0.8276	0.7694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	2899.6000	3103.1000	2.8996	3.1031	0
30/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	847.1900	787.8000	0.8472	0.7878	0
30/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	2861.0600	3063.4300	2.8611	3.0634	0
30/05/2024	R248 On 07-November-24			Bond Future	12.8058	12.8553	71.8172	71.5492	11,427
30/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2645.9600	2527.9500	2.6460	2.5280	0
30/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2786.1700	2936.1500	2.7862	2.9362	0
30/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2675.0200	2556.1600	2.6750	2.5562	0
30/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2760.8000	2909.9300	2.7608	2.9099	0
30/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2704.2100	2584.5200	2.7042	2.5845	0
30/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2735.6400	2883.9400	2.7356	2.8839	0
30/05/2024	R248 On 06-February-25			Bond Future	12.9385	12.9901	73.3804	73.1063	10,000
30/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2843.6200	2731.0200	2.8436	2.7310	0
30/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4079.6500	4241.1200	4.0797	4.2411	0
30/05/2024	R248 On 08-May-25			Bond Future	13.0677	13.1214	70.5289	70.2487	0
30/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2971.0600	2863.2200	2.9711	2.8632	0
30/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5498.7200	5671.1000	5.4987	5.6711	0
30/05/2024	R248 On 07-August-25			Bond Future	13.2165	13.2725	72.0008	71.7144	0
30/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4656.9300	4516.8400	4.6569	4.5168	0
30/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4690.1300	4836.4800	4.6901	4.8365	0
30/05/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/05/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0