



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 June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	2025 On 01-August-24			Bond Future	182.1793	182.1855	182.1793	182.1855	4,870
18/06/2024	2025 On 07-November-24			Bond Future	186.5189	186.5250	186.5189	186.5250	4,870
18/06/2024	2029 On 01-August-24			Bond Future	132.0192	131.8820	132.0192	131.8820	9,594
18/06/2024	2029 On 07-November-24			Bond Future	133.7588	133.6185	133.7588	133.6185	0
18/06/2024	2029 On 06-February-25			Bond Future	136.7151	136.5714	136.7151	136.5714	0
18/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4315.1200	4171.4400	4.3151	4.1714	0
18/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2029 On 08-May-25			Bond Future	138.2836	138.1363	138.2836	138.1363	0
18/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	433.5500	286.3300	0.4336	0.2863	0
18/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2029 On 07-August-25			Bond Future	141.2430	141.0920	141.2430	141.0920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3832.9600	3682.0100	3.8330	3.6820	0
18/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2030 On 01-August-24			Bond Future	9.8822	10.1766	92.3037	91.1495	116,666
18/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1747.8400	1077.2600	1.7478	1.0773	600
18/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	463.6300	947.2800	0.4636	0.9473	0
18/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2223.7700	1451.2300	2.2238	1.4512	0
18/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	320.8100	702.5000	0.3208	0.7025	0
18/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2254.7300	1476.2500	2.2547	1.4763	0
18/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	313.2800	689.0300	0.3133	0.6890	0
18/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2285.9300	1501.6000	2.2859	1.5016	0
18/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	306.0000	675.9000	0.3060	0.6759	0
18/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3340.4200	2400.2600	3.3404	2.4003	600
18/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	139.9100	353.9800	0.1399	0.3540	0
18/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5463.0400	4372.8800	5.4630	4.3729	0
18/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	28.8300	92.9000	0.0288	0.0929	600
18/06/2024	2030 On 07-November-24			Bond Future	9.9419	10.2551	94.4781	93.2966	39,772
18/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2230.7100	1605.6200	2.2307	1.6056	600
18/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1218.1000	1774.5200	1.2181	1.7745	0
18/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3536.0100	2723.3800	3.5360	2.7234	600
18/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	671.4600	1040.3400	0.6715	1.0403	0
18/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3621.4300	2799.0000	3.6214	2.7990	0
18/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	647.2500	1006.3300	0.6473	1.0063	0
18/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3650.1100	2824.4600	3.6501	2.8245	0
18/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	639.4200	995.2800	0.6394	0.9953	0
18/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3678.8400	2850.0100	3.6788	2.8500	0
18/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	631.6700	984.3500	0.6317	0.9844	0
18/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7271.1700	6200.7200	7.2712	6.2007	0
18/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	148.5900	259.6500	0.1486	0.2597	600
18/06/2024	2030 On 06-February-25			Bond Future	10.0052	10.3381	92.5334	91.3258	0
18/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3592.6300	2834.4000	3.5926	2.8344	0
18/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1165.2900	1614.6300	1.1653	1.6146	0
18/06/2024	2030 On 08-May-25			Bond Future	10.0866	10.4415	94.5463	93.3122	0
18/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2056.7300	1536.7300	2.0567	1.5367	0
18/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2608.0100	3322.1300	2.6080	3.3221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2794.0900	2162.6500	2.7941	2.1627	1,640
18/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2014.7800	2617.4600	2.0148	2.6175	0
18/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3638.7100	2904.3100	3.6387	2.9043	2,280
18/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1552.2200	2051.9400	1.5522	2.0519	0
18/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6662.9200	5691.5600	6.6629	5.6916	0
18/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	693.8800	956.6400	0.6939	0.9566	1,640
18/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7829.6800	6800.7400	7.8297	6.8007	0
18/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	517.4900	722.6700	0.5175	0.7227	2,280
18/06/2024	2030 On 07-August-25			Bond Future	10.1943	10.5740	92.5349	91.2742	0
18/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3113.1000	2452.8100	3.1131	2.4528	1,054
18/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2162.5000	2762.9100	2.1625	2.7629	0
18/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4508.6500	3703.0600	4.5087	3.7031	0
18/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1504.3400	1959.4500	1.5043	1.9595	0
18/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7024.7100	6046.3500	7.0247	6.0464	0
18/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	845.5700	1127.9100	0.8456	1.1279	1,054
18/06/2024	2032 On 01-August-24			Bond Future	10.7133	11.0420	90.2177	88.6880	94,213
18/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2369.7000	1442.8300	2.3697	1.4428	600
18/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	527.9500	1130.7300	0.5280	1.1307	0
18/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2440.5500	1497.8400	2.4406	1.4978	0
18/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	507.2800	1094.2200	0.5073	1.0942	0
18/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2476.2100	1525.6800	2.4762	1.5257	0
18/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	497.2300	1076.3500	0.4972	1.0764	0
18/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2512.0300	1553.7600	2.5120	1.5538	0
18/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	487.3700	1058.7500	0.4874	1.0588	0
18/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	3841.1100	2655.4200	3.8411	2.6554	120
18/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	237.3500	581.3100	0.2374	0.5813	0
18/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4280.9200	3041.2500	4.2809	3.0413	600
18/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	188.6900	478.6700	0.1887	0.4787	0
18/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4483.0200	3221.3500	4.4830	3.2214	0
18/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	169.9800	437.9600	0.1700	0.4380	100
18/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7157.1500	5716.1800	7.1572	5.7162	0
18/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	41.4800	130.1600	0.0415	0.1302	600
18/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8103.1100	6632.4700	8.1031	6.6325	0
18/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	25.2500	84.2600	0.0253	0.0843	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2032 On 07-November-24			Bond Future	10.8067	11.1526	88.1753	86.6096	52,889
18/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2846.6100	2003.7200	2.8466	2.0037	600
18/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1471.4900	2194.3800	1.4715	2.1944	0
18/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	3954.0100	2935.2500	3.9540	2.9353	0
18/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	982.8400	1529.8600	0.9828	1.5299	0
18/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	3986.6900	2963.4600	3.9867	2.9635	0
18/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	971.7300	1514.2800	0.9717	1.5143	0
18/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4019.2700	2991.5700	4.0193	2.9916	0
18/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	960.5600	1498.6400	0.9606	1.4986	0
18/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4418.4600	3339.2800	4.4185	3.3393	600
18/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	836.9300	1323.5300	0.8369	1.3235	0
18/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4519.9000	3428.3900	4.5199	3.4284	1,615
18/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	808.3200	1282.5900	0.8083	1.2826	0
18/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9301.1000	7864.9400	9.3011	7.8649	0
18/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	156.8100	286.4300	0.1568	0.2864	600
18/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	10826.7700	9334.7800	10.8268	9.3348	0
18/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	76.8600	150.6500	0.0769	0.1507	1,615
18/06/2024	2032 On 06-February-25			Bond Future	10.9013	11.2644	90.1030	88.5028	0
18/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	4904.9800	3857.4200	4.9050	3.8574	0
18/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1349.7900	1902.4500	1.3498	1.9025	0
18/06/2024	2032 On 08-May-25			Bond Future	11.0040	11.3857	87.8960	86.2606	0
18/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2913.2100	2187.7400	2.9132	2.1877	0
18/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3322.0600	4231.9400	3.3221	4.2319	0
18/06/2024	2032 On 07-August-25			Bond Future	11.1259	11.5277	89.7533	88.0829	0
18/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	5814.3500	4766.6100	5.8144	4.7666	0
18/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2192.4400	2815.0600	2.1924	2.8151	0
18/06/2024	2033 On 01-August-24			Bond Future	123.8776	123.8577	123.8776	123.8577	7,742
18/06/2024	2033 On 07-November-24			Bond Future	125.3256	125.3052	125.3256	125.3052	0
18/06/2024	2033 On 06-February-25			Bond Future	128.0956	128.0745	128.0956	128.0745	0
18/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3155.6100	3134.5200	3.1556	3.1345	0
18/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2033 On 08-May-25			Bond Future	129.3739	129.3520	129.3739	129.3520	0
18/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1246.1000	1267.9600	1.2461	1.2680	0

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18/06/2024	2033 On 07-August-25			Bond Future	132.1427	132.1198	132.1427	132.1198	0
18/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3492.6800	3469.8400	3.4927	3.4698	0
18/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2037 On 01-August-24			Bond Future	11.8251	12.1734	78.7166	76.8612	185,036
18/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2206.5400	1220.0200	2.2065	1.2200	0
18/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	789.4200	1658.2800	0.7894	1.6583	0
18/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2242.6800	1245.3900	2.2427	1.2454	0
18/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	772.7900	1630.8800	0.7728	1.6309	0
18/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2279.0700	1271.0500	2.2791	1.2711	1,383
18/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	756.4600	1603.8200	0.7565	1.6038	0
18/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	6883.0500	5166.2000	6.8831	5.1662	0
18/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	56.3700	194.9000	0.0564	0.1949	1,383
18/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	9827.5200	8005.6000	9.8275	8.0056	0
18/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	9.4000	42.8600	0.0094	0.0429	1,383
18/06/2024	2037 On 07-November-24			Bond Future	11.9355	12.2984	80.5708	78.6717	12,478
18/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4568.3500	3360.3400	4.5684	3.3603	0
18/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1290.8100	1981.9500	1.2908	1.9820	0
18/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4605.0700	3391.8600	4.6051	3.3919	0
18/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1277.4800	1963.4200	1.2775	1.9634	0
18/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4641.7000	3423.3000	4.6417	3.4233	0
18/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1264.1000	1944.8500	1.2641	1.9449	0
18/06/2024	2037 On 06-February-25			Bond Future	12.0462	12.4239	78.0713	76.1304	0
18/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5421.3300	4195.4800	5.4213	4.1955	0
18/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1810.7400	2525.7700	1.8107	2.5258	0
18/06/2024	2037 On 08-May-25			Bond Future	12.1685	12.5617	79.7690	77.7856	3,975
18/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4162.8800	3191.9000	4.1629	3.1919	0
18/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3745.7100	4758.1100	3.7457	4.7581	0
18/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5046.2800	3955.3800	5.0463	3.9554	15,000
18/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3120.6200	4013.1000	3.1206	4.0131	0
18/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7497.4100	6148.3500	7.4974	6.1484	7,500
18/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1981.0900	2615.4100	1.9811	2.6154	0
18/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	7669.0500	6305.1200	7.6691	6.3051	7,500
18/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1922.1700	2541.6200	1.9222	2.5416	0
18/06/2024	2037 On 07-August-25			Bond Future	12.3083	12.7183	77.1932	75.1674	0

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18/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6477.1900	5256.9700	6.4772	5.2570	0
18/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3056.5300	3862.0900	3.0565	3.8621	0
18/06/2024	2038 On 01-August-24			Bond Future	132.5176	132.2006	132.5176	132.2006	3,162
18/06/2024	2038 On 07-November-24			Bond Future	135.6742	135.3495	135.6742	135.3495	425
18/06/2024	2038 On 06-February-25			Bond Future	136.5468	136.2148	136.5468	136.2148	0
18/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	1316.7800	984.7900	1.3168	0.9848	0
18/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2038 On 08-May-25			Bond Future	139.5501	139.2104	139.5501	139.2104	0
18/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	129.8700	469.5600	0.1299	0.4696	0
18/06/2024	2038 On 07-August-25			Bond Future	140.3614	140.0139	140.3614	140.0139	0
18/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	801.4400	453.8800	0.8014	0.4539	0
18/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2040 On 01-August-24			Bond Future	12.0762	12.4294	78.8151	76.8162	43,008
18/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2118.7100	1128.5800	2.1187	1.1286	680
18/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	955.6300	1964.4400	0.9556	1.9644	0
18/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2267.1600	1229.8500	2.2672	1.2299	0
18/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	878.9400	1840.5700	0.8789	1.8406	0
18/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2304.9300	1255.9300	2.3049	1.2559	0
18/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	860.5800	1810.5200	0.8606	1.8105	0
18/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2342.9600	1282.3200	2.3430	1.2823	0
18/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	842.5500	1780.8500	0.8426	1.7809	0
18/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	4680.6300	3102.1900	4.6806	3.1022	0
18/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	244.2900	664.7900	0.2443	0.6648	680
18/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5009.9400	3383.5800	5.0099	3.3836	7,500
18/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	205.8200	578.4000	0.2058	0.5784	0
18/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	7550.9400	5687.4900	7.5509	5.6875	0
18/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	52.8700	188.3600	0.0529	0.1884	680
18/06/2024	2040 On 07-November-24			Bond Future	12.1888	12.5564	80.6717	78.6256	80,767
18/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2371.9700	1539.4000	2.3720	1.5394	640
18/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2878.5400	4092.0500	2.8785	4.0921	0
18/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4020.9000	2851.6300	4.0209	2.8516	0
18/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1737.8500	2614.6600	1.7379	2.6147	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	4923.9500	3613.2800	4.9240	3.6133	0
18/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1355.8800	2091.2900	1.3559	2.0913	0
18/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	4962.6600	3646.4500	4.9627	3.6465	0
18/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1341.7800	2071.6500	1.3418	2.0717	0
18/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5001.6300	3679.9200	5.0016	3.6799	0
18/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1328.0000	2052.3700	1.3280	2.0524	0
18/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6159.4900	4691.3700	6.1595	4.6914	0
18/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	981.1100	1559.0700	0.9811	1.5591	640
18/06/2024	2040 On 06-February-25			Bond Future	12.3012	12.6834	77.9237	75.8326	14
18/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	5532.8300	4240.3300	5.5328	4.2403	0
18/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2034.5200	2833.1000	2.0345	2.8331	0
18/06/2024	2040 On 08-May-25			Bond Future	12.4241	12.8216	79.6179	77.4811	3,900
18/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	4830.4500	3726.5400	4.8305	3.7265	0
18/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3712.0500	4744.9600	3.7121	4.7450	0
18/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5209.8600	4054.7600	5.2099	4.0548	15,000
18/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3451.1800	4432.9000	3.4512	4.4329	0
18/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	7526.5400	6113.5700	7.5265	6.1136	7,500
18/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2291.9900	3015.8400	2.2920	3.0158	0
18/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	7776.5400	6340.4100	7.7765	6.3404	7,500
18/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2198.3500	2899.0400	2.1984	2.8990	0
18/06/2024	2040 On 07-August-25			Bond Future	12.5634	12.9776	76.7880	74.6055	0
18/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	6996.4000	5669.8900	6.9964	5.6699	0
18/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3230.6800	4086.6100	3.2307	4.0866	0
18/06/2024	2044 On 01-August-24			Bond Future	12.1439	12.5020	75.0016	72.9532	114,924
18/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	1906.7200	975.5900	1.9067	0.9756	0
18/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	1117.0100	2234.3700	1.1170	2.2344	0
18/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1941.8300	998.4200	1.9418	0.9984	0
18/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	1094.6500	2199.7300	1.0947	2.1997	0
18/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1977.2400	1021.5700	1.9772	1.0216	0
18/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	1072.6500	2165.4700	1.0727	2.1655	0
18/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	4967.7600	3317.7800	4.9678	3.3178	0
18/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	222.1500	620.6600	0.2222	0.6207	5,000
18/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6157.0200	4363.6300	6.1570	4.3636	0
18/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	120.1000	375.2000	0.1201	0.3752	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2044 On 07-November-24			Bond Future	12.2516	12.6240	76.7683	74.6715	234
18/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	4903.5000	3554.1200	4.9035	3.5541	0
18/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1315.3300	2062.7400	1.3153	2.0627	0
18/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	4942.5600	3587.4100	4.9426	3.5874	0
18/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1301.3200	2042.9600	1.3013	2.0430	0
18/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	4981.7000	3620.8100	4.9817	3.6208	0
18/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1287.4600	2023.3600	1.2875	2.0234	0
18/06/2024	2044 On 06-February-25			Bond Future	12.3588	12.7456	74.0603	71.9175	0
18/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2414.6700	1638.0300	2.4147	1.6380	449
18/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4498.7600	5864.9500	4.4988	5.8650	0
18/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	3861.1900	2796.1400	3.8612	2.7961	449
18/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	3066.8800	4144.6600	3.0669	4.1447	0
18/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	5653.4900	4321.9700	5.6535	4.3220	0
18/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2052.3000	2863.6100	2.0523	2.8636	0
18/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	8423.8500	6807.0600	8.4239	6.8071	0
18/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1175.8700	1701.9100	1.1759	1.7019	449
18/06/2024	2044 On 08-May-25			Bond Future	12.4754	12.8773	75.6705	73.4808	0
18/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	4941.4300	3789.9500	4.9414	3.7900	0
18/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3595.7300	4634.0100	3.5957	4.6340	0
18/06/2024	2044 On 07-August-25			Bond Future	12.6071	13.0254	72.8823	70.6459	0
18/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7112.3500	5746.8100	7.1124	5.7468	0
18/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3268.0000	4138.9400	3.2680	4.1389	0
18/06/2024	2046 On 01-August-24			Bond Future	115.7381	114.8539	115.7381	114.8539	12,767
18/06/2024	2046 On 07-November-24			Bond Future	116.2870	115.3821	116.2870	115.3821	4,922
18/06/2024	2046 On 06-February-25			Bond Future	118.8570	117.9318	118.8570	117.9318	0
18/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	4847.0200	3921.8000	4.8470	3.9218	0
18/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2046 On 08-May-25			Bond Future	119.2097	118.2637	119.2097	118.2637	0
18/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	2760.3100	3706.2600	2.7603	3.7063	0
18/06/2024	2046 On 07-August-25			Bond Future	121.7593	120.7926	121.7593	120.7926	0
18/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3069.2600	2102.5800	3.0693	2.1026	0
18/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2050 On 01-August-24			Bond Future	114.2319	113.8285	114.2319	113.8285	11,361
18/06/2024	2050 On 07-November-24			Bond Future	116.9529	116.5400	116.9529	116.5400	4,151
18/06/2024	2050 On 06-February-25			Bond Future	117.1694	116.7475	117.1694	116.7475	0
18/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1569.3600	1147.5400	1.5694	1.1475	0
18/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2050 On 08-May-25			Bond Future	119.7467	119.3152	119.7467	119.3152	0
18/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1413.3500	1844.8500	1.4134	1.8449	0
18/06/2024	2050 On 07-August-25			Bond Future	119.8846	119.4433	119.8846	119.4433	0
18/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	5.3600	446.7000	0.0054	0.4467	0
18/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	AL37 On 01-August-24			Index Future	987.9040	974.8560	987.9040	974.8560	0
18/06/2024	AL37 On 07-November-24			Index Future	1011.1790	997.8200	1011.1790	997.8200	0
18/06/2024	AL37 On 06-February-25			Index Future	1033.3000	1019.6400	1033.3000	1,019.6400	0
18/06/2024	AL37 On 08-May-25			Index Future	1055.8150	1041.8470	1055.8150	1,041.8470	0
18/06/2024	AL37 On 07-August-25			Index Future	1078.2110	1063.9300	1078.2110	1,063.9300	0
18/06/2024	AL7T On 01-August-24			Index Future	1156.1630	1133.5850	1156.1630	1,133.5850	0
18/06/2024	AL7T On 07-November-24			Index Future	1183.4020	1160.2880	1183.4020	1,160.2880	0
18/06/2024	AL7T On 06-February-25			Index Future	1209.2910	1185.6600	1209.2910	1,185.6600	0
18/06/2024	AL7T On 08-May-25			Index Future	1235.6410	1211.4830	1235.6410	1,211.4830	0
18/06/2024	AL7T On 07-August-25			Index Future	1261.8510	1237.1630	1261.8510	1,237.1630	0
18/06/2024	ALBI On 01-August-24			Index Future	1001.7250	983.7600	1001.7250	983.7600	126
18/06/2024	ALBI On 07-November-24			Index Future	1025.3260	1006.9340	1025.3260	1,006.9340	16
18/06/2024	ALBI On 06-February-25			Index Future	1047.7560	1028.9530	1047.7560	1,028.9530	0
18/06/2024	ALBI On 08-May-25			Index Future	1070.5860	1051.3630	1070.5860	1,051.3630	0
18/06/2024	ALBI On 07-August-25			Index Future	1093.2950	1073.6480	1093.2950	1,073.6480	0
18/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	ES33 On 01-August-24			Bond Future	12.2061	12.5502	77.4639	75.9538	0
18/06/2024	ES33 On 07-November-24			Bond Future	12.3534	12.7141	75.5062	73.9600	0
18/06/2024	ES33 On 06-February-25			Bond Future	12.5036	12.8810	77.1745	75.5940	0
18/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3442.8700	1862.3800	3.4429	1.8624	0
18/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	ES33 On 08-May-25			Bond Future	12.6588	13.0538	75.0668	73.4513	0
18/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	294.7600	0.0000	0.2948	0.0000	0
18/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	1320.7000	0.0000	1.3207	0
18/06/2024	ES33 On 07-August-25			Bond Future	12.8335	13.2475	76.6689	75.0186	0
18/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	2864.3400	1213.9600	2.8643	1.2140	0
18/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	ES42 On 01-August-24			Bond Future	12.6608	12.9885	73.2294	71.5185	0
18/06/2024	ES42 On 07-November-24			Bond Future	12.7932	13.1350	70.7051	68.9535	0
18/06/2024	ES42 On 06-February-25			Bond Future	12.9214	13.2769	72.2668	70.4762	0
18/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	3873.3000	2082.7500	3.8733	2.0828	0
18/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	ES42 On 08-May-25			Bond Future	13.0587	13.4289	69.5865	67.7564	0
18/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	955.6400	0.0000	0.9556	0.0000	0
18/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	874.5100	0.0000	0.8745	0
18/06/2024	ES42 On 07-August-25			Bond Future	13.2068	13.5923	71.0692	69.1995	0
18/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	2797.0200	927.3700	2.7970	0.9274	0
18/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 01-August-24			GOVI	986.8130	969.1740	986.8130	969.1740	733
18/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	434430.0000	258040.0000	43.4430	25.8040	0
18/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	434330.0000	257940.0000	43.4330	25.7940	0
18/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	434230.0000	257840.0000	43.4230	25.7840	0
18/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 07-November-24			GOVI	1010.0630	992.0040	1010.0630	992.0040	0
18/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	612830.0000	432240.0000	61.2830	43.2240	0
18/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	612730.0000	432140.0000	61.2730	43.2140	0
18/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	612630.0000	432040.0000	61.2630	43.2040	0
18/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 06-February-25			GOVI	1032.1590	1013.6970	1032.1590	1,013.6970	0
18/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	601590.0000	416970.0000	60.1590	41.6970	0
18/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 08-May-25			GOVI	1054.6490	1035.7750	1054.6490	1,035.7750	0
18/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	326490.0000	137750.0000	32.6490	13.7750	0
18/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GOVI On 07-August-25			GOVI	1077.0200	1057.7300	1077.0200	1,057.7300	0
18/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	660200.0000	467300.0000	66.0200	46.7300	0
18/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/06/2024	IGOV On 01-August-24			Index Future	354.3000	353.0930	354.3000	353.0930	587
18/06/2024	IGOV On 07-November-24			Index Future	362.7400	361.5030	362.7400	361.5030	16
18/06/2024	IGOV On 06-February-25			Index Future	370.7600	369.4920	370.7600	369.4920	0
18/06/2024	IGOV On 08-May-25			Index Future	378.9210	377.6220	378.9210	377.6220	0
18/06/2024	IGOV On 07-August-25			Index Future	387.0400	385.7060	387.0400	385.7060	0
18/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0
18/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
18/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
18/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
18/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
18/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
18/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
18/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
18/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/06/2024	R035 On 01-August-24			Bond Future	11.4233	11.7665	88.4116	86.5897	71,693
18/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2569.4000	1494.1500	2.5694	1.4942	0
18/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	624.8200	1371.4900	0.6248	1.3715	0
18/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2607.7600	1522.4100	2.6078	1.5224	0
18/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	611.0200	1347.5900	0.6110	1.3476	0
18/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	2646.4500	1551.0700	2.6465	1.5511	0
18/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	597.5900	1324.1300	0.5976	1.3241	0
18/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4284.0500	2857.8600	4.2841	2.8579	5,100
18/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	237.8200	633.5500	0.2378	0.6336	0
18/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5417.2000	3846.4100	5.4172	3.8464	0
18/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	125.9000	377.0300	0.1259	0.3770	0
18/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	5647.5700	4053.7700	5.6476	4.0538	0
18/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	110.4900	338.6100	0.1105	0.3386	0
18/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8195.9400	6445.8000	8.1959	6.4458	0
18/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	24.4300	96.2100	0.0244	0.0962	7,500
18/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8334.0800	6579.2900	8.3341	6.5793	0
18/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	22.4500	89.5800	0.0225	0.0896	8,650

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	8884.4800	7113.7200	8.8845	7.1137	0
18/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	15.9700	67.1300	0.0160	0.0671	8,000
18/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9021.5000	7247.3500	9.0215	7.2474	0
18/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	14.6600	62.4300	0.0147	0.0624	0
18/06/2024	R035 On 07-November-24			Bond Future	11.5325	11.8912	85.9789	84.1140	85,243
18/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4539.1300	3350.7400	4.5391	3.3507	0
18/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1263.7300	1940.2400	1.2637	1.9402	0
18/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4575.7600	3382.2100	4.5758	3.3822	0
18/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1250.4000	1921.7500	1.2504	1.9218	0
18/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	4612.4900	3413.8000	4.6125	3.4138	0
18/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1237.2100	1903.4200	1.2372	1.9034	0
18/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	4649.2900	3445.5000	4.6493	3.4455	1,000
18/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1224.1400	1885.2500	1.2241	1.8853	0
18/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	8738.5100	7149.4600	8.7385	7.1495	0
18/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	397.1700	673.0200	0.3972	0.6730	1,000
18/06/2024	R035 On 06-February-25			Bond Future	11.6437	12.0181	87.8588	85.9529	0
18/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5537.9000	4315.0700	5.5379	4.3151	0
18/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1700.2500	2383.3300	1.7003	2.3833	0
18/06/2024	R035 On 08-May-25			Bond Future	11.7551	12.1456	85.2534	83.3058	0
18/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3073.8500	2282.2700	3.0739	2.2823	400
18/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4587.7600	5743.8600	4.5878	5.7439	0
18/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	3900.7100	2974.7800	3.9007	2.9748	0
18/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3774.3800	4796.1300	3.7744	4.7961	0
18/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	6748.6100	5480.3700	6.7486	5.4804	0
18/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2141.1400	2820.5800	2.1411	2.8206	400
18/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9008.5400	7555.3400	9.0085	7.5553	0
18/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1432.8700	1927.3500	1.4329	1.9274	400
18/06/2024	R035 On 07-August-25			Bond Future	11.8836	12.2916	87.0553	85.0660	0
18/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6528.8500	5314.9100	6.5289	5.3149	0
18/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2845.2900	3620.6500	2.8453	3.6207	0
18/06/2024	R053 On 01-August-24			Bond Future	12.0446	12.4077	100.6681	97.9211	0
18/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	7984.9400	5609.7200	7.9849	5.6097	0
18/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	180.9800	552.7700	0.1810	0.5528	0
18/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	8047.0600	5665.2800	8.0471	5.6653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	176.6400	541.8700	0.1766	0.5419	0
18/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	8109.1900	5720.9500	8.1092	5.7210	0
18/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	172.4100	531.1800	0.1724	0.5312	0
18/06/2024	R053 On 07-November-24			Bond Future	12.1509	12.5291	97.1669	94.3552	3,637
18/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	6466.4800	4669.9000	6.4665	4.6699	0
18/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1801.8200	2816.9700	1.8018	2.8170	0
18/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	6517.4100	4713.1900	6.5174	4.7132	0
18/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1783.1000	2790.6100	1.7831	2.7906	0
18/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	6568.4400	4756.6200	6.5684	4.7566	0
18/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1764.5700	2764.4800	1.7646	2.7645	0
18/06/2024	R053 On 06-February-25			Bond Future	12.2544	12.6474	99.2909	96.4174	0
18/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	7624.8000	5831.1700	7.6248	5.8312	0
18/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2714.2200	3794.0800	2.7142	3.7941	0
18/06/2024	R053 On 08-May-25			Bond Future	12.3627	12.7714	95.5782	92.6418	0
18/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	6561.8200	4995.8000	6.5618	4.9958	0
18/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4550.8800	5921.2200	4.5509	5.9212	0
18/06/2024	R053 On 07-August-25			Bond Future	12.4822	12.9076	97.5957	94.5967	0
18/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	8892.8700	7078.2700	8.8929	7.0783	0
18/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4131.2100	5315.6600	4.1312	5.3157	0
18/06/2024	R186 On 01-August-24			Bond Future	8.6685	8.9387	105.1543	104.5730	79,043
18/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	318.2500	114.5500	0.3183	0.1146	0
18/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	293.4400	671.0800	0.2934	0.6711	0
18/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	331.1600	121.3100	0.3312	0.1213	0
18/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	284.7700	656.2600	0.2848	0.6563	0
18/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	344.1500	128.1900	0.3442	0.1282	0
18/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	276.1800	641.5600	0.2762	0.6416	0
18/06/2024	R186 On 07-November-24			Bond Future	8.6372	8.9460	107.6315	107.0364	23,884
18/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1270.8400	894.9600	1.2708	0.8950	0
18/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	323.2900	542.5500	0.3233	0.5426	0
18/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1285.9200	907.8500	1.2859	0.9079	0
18/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	319.2600	536.3300	0.3193	0.5363	0
18/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1301.0500	920.8100	1.3011	0.9208	0
18/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	315.2900	530.1900	0.3153	0.5302	0
18/06/2024	R186 On 06-February-25			Bond Future	8.6039	8.9587	104.6691	104.0607	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1239.4500	890.3300	1.2395	0.8903	0
18/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	509.4700	768.7300	0.5095	0.7687	0
18/06/2024	R186 On 08-May-25			Bond Future	8.5707	8.9863	106.9466	106.3247	0
18/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	719.4200	467.8100	0.7194	0.4678	0
18/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	870.8900	1241.2000	0.8709	1.2412	0
18/06/2024	R186 On 07-August-25			Bond Future	8.5716	9.0701	103.8928	103.2573	0
18/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1359.0000	985.4500	1.3590	0.9855	1,983
18/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	533.4000	795.3800	0.5334	0.7954	0
18/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1809.9200	1381.5900	1.8099	1.3816	0
18/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	404.2500	611.4500	0.4043	0.6115	0
18/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2405.9800	1924.4100	2.4060	1.9244	0
18/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	287.9600	441.9200	0.2880	0.4419	1,983
18/06/2024	R202 On 01-August-24			Bond Future	260.8293	259.9709	260.8293	259.9709	481
18/06/2024	R202 On 07-November-24			Bond Future	267.0425	266.1633	267.0425	266.1633	520
18/06/2024	R202 On 06-February-25			Bond Future	267.7078	266.8098	267.7078	266.8098	0
18/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	917.8000	19.8200	0.9178	0.0198	0
18/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	R202 On 08-May-25			Bond Future	273.5967	272.6783	273.5967	272.6783	0
18/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1286.6700	368.2600	1.2867	0.3683	0
18/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	R202 On 07-August-25			Bond Future	274.0899	273.1502	274.0899	273.1502	0
18/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2489.8600	1550.1500	2.4899	1.5502	0
18/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	R209 On 01-August-24			Bond Future	11.5262	11.8686	68.7978	67.1825	11,461
18/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1916.5800	1065.9600	1.9166	1.0660	0
18/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	713.9300	1478.5500	0.7139	1.4786	0
18/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1948.3300	1088.2600	1.9483	1.0883	0
18/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	698.9100	1454.0800	0.6989	1.4541	0
18/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1980.3000	1110.8300	1.9803	1.1108	0
18/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	684.1500	1429.9200	0.6842	1.4299	0
18/06/2024	R209 On 07-November-24			Bond Future	11.6254	11.9816	67.2612	65.6078	5,237
18/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	3878.7700	2846.1000	3.8788	2.8461	0
18/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1194.2300	1814.9600	1.1942	1.8150	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	3910.8200	2873.4700	3.9108	2.8735	0
18/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1181.6500	1797.7000	1.1817	1.7977	0
18/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	3942.9400	2900.9300	3.9429	2.9009	0
18/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1169.1900	1780.5800	1.1692	1.7806	0
18/06/2024	R209 On 06-February-25			Bond Future	11.7232	12.0928	68.7316	67.0419	0
18/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	4802.8000	3731.1000	4.8028	3.7311	0
18/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1579.1200	2197.1100	1.5791	2.1971	0
18/06/2024	R209 On 08-May-25			Bond Future	11.8264	12.2104	67.0699	65.3432	0
18/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3605.1400	2763.7800	3.6051	2.7638	0
18/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3315.0400	4200.3800	3.3150	4.2004	0
18/06/2024	R209 On 07-August-25			Bond Future	11.9428	12.3418	68.4872	66.7236	0
18/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	5805.6900	4729.3600	5.8057	4.7294	0
18/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2596.7700	3284.0100	2.5968	3.2840	0
18/06/2024	R210 On 01-August-24			Bond Future	239.8869	239.5991	239.8869	239.5991	1,448
18/06/2024	R210 On 07-November-24			Bond Future	242.2539	241.9597	242.2539	241.9597	0
18/06/2024	R210 On 06-February-25			Bond Future	247.6081	247.3067	247.6081	247.3067	0
18/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7998.1400	7696.7000	7.9981	7.6967	0
18/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	R210 On 08-May-25			Bond Future	249.6266	249.3179	249.6266	249.3179	0
18/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1596.6300	1287.8800	1.5966	1.2879	0
18/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	R210 On 07-August-25			Bond Future	254.9675	254.6512	254.9675	254.6512	0
18/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6527.5100	6211.2100	6.5275	6.2112	0
18/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2024	R213 On 01-August-24			Bond Future	10.3656	10.6895	87.2672	85.9188	27,086
18/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2466.9000	1592.7800	2.4669	1.5928	0
18/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	419.3900	893.6700	0.4194	0.8937	0
18/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2499.5200	1619.1100	2.4995	1.6191	0
18/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	411.2400	879.2300	0.4112	0.8792	0
18/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2532.1600	1645.4900	2.5322	1.6455	0
18/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	403.1400	864.8700	0.4031	0.8649	0
18/06/2024	R213 On 07-November-24			Bond Future	10.4489	10.7908	85.7614	84.3812	56,676
18/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	3794.6400	2855.9200	3.7946	2.8559	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	760.4200	1201.9200	0.7604	1.2019	0
18/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	3824.5900	2882.0700	3.8246	2.8821	0
18/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	751.4100	1189.1100	0.7514	1.1891	0
18/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	3854.7800	2908.5000	3.8548	2.9085	0
18/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	742.6700	1176.6100	0.7427	1.1766	0
18/06/2024	R213 On 06-February-25			Bond Future	10.5369	10.8975	87.6367	86.2261	0
18/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4315.3100	3392.1500	4.3153	3.3922	0
18/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1175.2500	1662.6800	1.1753	1.6627	0
18/06/2024	R213 On 08-May-25			Bond Future	10.6263	11.0066	85.9813	84.5397	0
18/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2490.0300	1859.0000	2.4900	1.8590	0
18/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2898.5400	3709.0500	2.8985	3.7091	0
18/06/2024	R213 On 07-August-25			Bond Future	10.7371	11.1392	87.7998	86.3274	0
18/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5142.7800	4208.6200	5.1428	4.2086	0
18/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1810.0300	2348.3400	1.8100	2.3483	0
18/06/2024	R214 On 01-August-24			Bond Future	11.9258	12.2525	63.9793	62.3959	13,836
18/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1901.2400	1078.6600	1.9012	1.0787	0
18/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	759.7300	1520.5800	0.7597	1.5206	0
18/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1933.2400	1101.3200	1.9332	1.1013	0
18/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	743.7300	1495.2400	0.7437	1.4952	0
18/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1965.5400	1124.3200	1.9655	1.1243	0
18/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	728.0900	1470.3000	0.7281	1.4703	0
18/06/2024	R214 On 07-November-24			Bond Future	12.0276	12.3668	62.1794	60.5586	1,770
18/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	3937.5500	2925.2400	3.9376	2.9252	0
18/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1240.2700	1848.7300	1.2403	1.8487	0
18/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	3970.0300	2953.1400	3.9700	2.9531	0
18/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1227.2800	1831.1600	1.2273	1.8312	0
18/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4002.5900	2981.1400	4.0026	2.9811	0
18/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1214.4100	1813.7300	1.2144	1.8137	0
18/06/2024	R214 On 06-February-25			Bond Future	12.1295	12.4810	63.5389	61.8826	0
18/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	1963.7800	1371.5700	1.9638	1.3716	554
18/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3832.4700	4896.5700	3.8325	4.8966	0
18/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3176.4900	2358.0300	3.1765	2.3580	554
18/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2600.6300	3438.4800	2.6006	3.4385	0
18/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4507.4100	3501.0800	4.5074	3.5011	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1809.1700	2459.1500	1.8092	2.4592	0
18/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	7491.3200	6206.2100	7.4913	6.2062	0
18/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	881.7600	1252.9600	0.8818	1.2530	554
18/06/2024	R214 On 08-May-25			Bond Future	12.2301	12.5942	61.6131	59.9205	0
18/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4009.1700	3138.6200	4.0092	3.1386	0
18/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3210.3600	4032.4100	3.2104	4.0324	0
18/06/2024	R214 On 07-August-25			Bond Future	12.3433	12.7209	62.9153	61.1866	0
18/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	5686.3400	4654.1100	5.6863	4.6541	0
18/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2858.0500	3554.5900	2.8581	3.5546	0
18/06/2024	R248 On 01-August-24			Bond Future	12.0425	12.3951	78.1654	76.0885	255,053
18/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2435.8800	1342.0500	2.4359	1.3421	0
18/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	909.2500	1892.3000	0.9093	1.8923	0
18/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2475.3300	1369.6100	2.4753	1.3696	0
18/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	890.5200	1861.6800	0.8905	1.8617	0
18/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	2515.0300	1397.4800	2.5150	1.3975	0
18/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	872.1200	1831.4500	0.8721	1.8315	0
18/06/2024	R248 On 07-November-24			Bond Future	12.1479	12.5147	75.5549	73.4291	11,427
18/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	4994.1300	3635.2700	4.9941	3.6353	0
18/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1396.6100	2163.6000	1.3966	2.1636	0
18/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5033.9000	3669.2000	5.0339	3.6692	0
18/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1381.9500	2143.1000	1.3820	2.1431	0
18/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5073.7400	3703.2400	5.0737	3.7032	0
18/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1367.4400	2122.7900	1.3674	2.1228	0
18/06/2024	R248 On 06-February-25			Bond Future	12.2533	12.6344	77.2068	75.0342	10,000
18/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5082.0300	3832.8100	5.0820	3.8328	0
18/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2491.6600	3414.9800	2.4917	3.4150	0
18/06/2024	R248 On 08-May-25			Bond Future	12.3573	12.7528	74.4330	72.2130	0
18/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	4972.3900	3802.2100	4.9724	3.8022	0
18/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3595.9300	4645.7800	3.5959	4.6458	0
18/06/2024	R248 On 07-August-25			Bond Future	12.4741	12.8852	76.0056	73.7381	0
18/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7200.9800	5811.8500	7.2010	5.8119	0
18/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3229.4000	4107.7400	3.2294	4.1077	0
18/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0