



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For March 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	2025 On 02-May-24			Bond Future	179.0905	179.0305	179.0905	179.0305	9,075
25/03/2024	2025 On 01-August-24			Bond Future	181.2196	181.1584	181.2196	181.1584	0
25/03/2024	2025 On 07-November-24			Bond Future	185.5409	185.4779	185.5409	185.4779	0
25/03/2024	2029 On 02-May-24			Bond Future	129.0753	129.1509	129.0753	129.1509	7,165
25/03/2024	2029 On 01-August-24			Bond Future	131.9307	132.0079	131.9307	132.0079	728
25/03/2024	2029 On 07-November-24			Bond Future	133.6783	133.7573	133.6783	133.7573	0
25/03/2024	2029 On 06-February-25			Bond Future	136.5804	136.6606	136.5804	136.6606	0
25/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4180.4000	4260.6400	4.1804	4.2606	0
25/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2029 On 08-May-25			Bond Future	138.0312	138.1129	138.0312	138.1129	0
25/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	181.1500	262.9000	0.1812	0.2629	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2030 On 02-May-24			Bond Future	10.4667	10.4524	91.6695	91.7261	127,676
25/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	20.2200	27.2200	0.0202	0.0272	1,000
25/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3279.9400	3230.3700	3.2799	3.2304	0
25/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	57.6600	72.3600	0.0577	0.0724	0
25/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2700.2600	2658.3900	2.7003	2.6584	0
25/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	61.3400	76.6600	0.0613	0.0767	0
25/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2662.9800	2621.7300	2.6630	2.6217	0
25/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	65.2300	81.2000	0.0652	0.0812	0
25/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2625.9300	2585.3300	2.6259	2.5853	0
25/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	322.2000	363.5800	0.3222	0.3636	1,000
25/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1544.5400	1529.3500	1.5445	1.5294	0
25/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1202.3400	1269.5000	1.2023	1.2695	500
25/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	599.1600	609.7500	0.5992	0.6098	0
25/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1755.5800	1826.0200	1.7556	1.8260	1,080
25/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	372.9600	386.8300	0.3730	0.3868	0
25/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2709.1900	2778.6600	2.7092	2.7787	500
25/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	173.3100	186.2100	0.1733	0.1862	0
25/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5610.5700	5670.9100	5.6106	5.6709	0
25/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	17.1500	20.9200	0.0172	0.0209	1,000
25/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7181.5100	7239.0700	7.1815	7.2391	0
25/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	2.8500	3.8400	0.0029	0.0038	1,080
25/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9863.5700	9920.1800	9.8636	9.9202	0
25/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	500
25/03/2024	2030 On 01-August-24			Bond Future	10.5609	10.5458	89.6692	89.7270	0
25/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1158.5300	1200.6300	1.1585	1.2006	0
25/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1890.0500	1874.3400	1.8901	1.8743	0
25/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1176.2400	1218.6300	1.1762	1.2186	0
25/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1869.2700	1853.8500	1.8693	1.8539	0
25/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1193.8900	1236.5600	1.1939	1.2366	0
25/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1848.4400	1833.3000	1.8484	1.8333	0
25/03/2024	2030 On 07-November-24			Bond Future	10.6634	10.6474	91.7840	91.8430	1,650
25/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2193.3900	2238.4200	2.1934	2.2384	0
25/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1913.2800	1899.3500	1.9133	1.8994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2214.3800	2259.5800	2.2144	2.2596	0
25/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1897.7600	1884.0000	1.8978	1.8840	0
25/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2235.4600	2280.8300	2.2355	2.2808	0
25/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1882.3600	1868.7700	1.8824	1.8688	0
25/03/2024	2030 On 06-February-25			Bond Future	10.7825	10.7655	89.7442	89.8041	0
25/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2084.2400	2124.1600	2.0842	2.1242	0
25/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2446.1300	2426.1500	2.4461	2.4262	0
25/03/2024	2030 On 08-May-25			Bond Future	10.9404	10.9224	91.6109	91.6716	0
25/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	994.0100	1018.7000	0.9940	1.0187	0
25/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4480.6300	4444.6100	4.4806	4.4446	0
25/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1480.0900	1511.1200	1.4801	1.5111	1,640
25/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3636.1200	3606.4400	3.6361	3.6064	0
25/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4516.7700	4567.4700	4.5168	4.5675	0
25/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1483.0700	1473.0600	1.4831	1.4731	1,640
25/03/2024	2032 On 02-May-24			Bond Future	11.3133	11.3145	85.0911	85.0854	128,765
25/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0.2600	0.4100	0.0003	0.0004	8,500
25/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4826.4900	4832.2900	4.8265	4.8323	0
25/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	0.7900	1.1800	0.0008	0.0012	1,000
25/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4531.4500	4537.4900	4.5315	4.5375	0
25/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	10.2600	13.1500	0.0103	0.0132	0
25/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3661.7700	3670.3100	3.6618	3.6703	0
25/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	11.5000	14.6400	0.0115	0.0146	0
25/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3614.4900	3623.2800	3.6145	3.6233	0
25/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	12.8600	16.2700	0.0129	0.0163	0
25/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3567.3800	3576.4400	3.5674	3.5764	0
25/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	14.3500	18.0400	0.0144	0.0180	500
25/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3520.4200	3529.7600	3.5204	3.5298	0
25/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	17.7000	22.0000	0.0177	0.0220	500
25/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3426.9900	3436.9400	3.4270	3.4369	0
25/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	31.6600	38.1300	0.0317	0.0381	1,550
25/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3151.4300	3163.5500	3.1514	3.1636	0
25/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	148.0800	165.1500	0.1481	0.1652	1,000
25/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2264.2100	2286.9300	2.2642	2.2869	0
25/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	449.4900	477.8900	0.4495	0.4779	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1483.4300	1517.4800	1.4834	1.5175	0
25/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	688.9100	720.9000	0.6889	0.7209	0
25/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1165.2100	1202.8500	1.1652	1.2029	500
25/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	853.4100	886.5500	0.8534	0.8866	0
25/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1006.6000	1045.3900	1.0066	1.0454	17,000
25/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1034.5500	1068.1600	1.0346	1.0682	1,550
25/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	866.2300	905.4900	0.8662	0.9055	0
25/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2545.1600	2570.3200	2.5452	2.5703	0
25/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	303.1600	333.9700	0.3032	0.3340	500
25/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6915.8700	6916.1300	6.9159	6.9161	0
25/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	19.9600	25.8700	0.0200	0.0259	1,000
25/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8045.1700	8043.0500	8.0452	8.0431	0
25/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	9.9700	13.5000	0.0100	0.0135	500
25/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8721.8600	8718.5100	8.7219	8.7185	0
25/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	5.7200	8.0200	0.0057	0.0080	1,550
25/03/2024	2032 On 01-August-24			Bond Future	11.4242	11.4255	86.9526	86.9468	0
25/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1208.1600	1225.7600	1.2082	1.2258	0
25/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2539.9300	2563.3100	2.5399	2.5633	0
25/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1226.7300	1244.3800	1.2267	1.2444	0
25/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2512.7900	2536.2200	2.5128	2.5362	0
25/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1245.4800	1263.1700	1.2455	1.2632	0
25/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2485.8600	2509.3300	2.4859	2.5093	0
25/03/2024	2032 On 07-November-24			Bond Future	11.5542	11.5557	84.8362	84.8301	1,578
25/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2311.4000	2324.7600	2.3114	2.3248	0
25/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2679.3500	2698.8500	2.6794	2.6989	0
25/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2333.8300	2347.1800	2.3338	2.3472	0
25/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2657.9900	2677.4800	2.6580	2.6775	0
25/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2356.6200	2369.9800	2.3566	2.3700	0
25/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2637.0300	2656.5300	2.6370	2.6565	0
25/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2713.4000	2726.6700	2.7134	2.7267	1,615
25/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2340.9400	2360.3500	2.3409	2.3604	0
25/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7983.0900	7989.0700	7.9831	7.9891	0
25/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	572.3000	584.4200	0.5723	0.5844	1,615
25/03/2024	2032 On 06-February-25			Bond Future	11.6942	11.6958	86.6568	86.6503	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2777.8600	2787.2700	2.7779	2.7873	0
25/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2668.8200	2684.7500	2.6688	2.6848	0
25/03/2024	2032 On 08-May-25			Bond Future	11.8570	11.8588	84.2950	84.2879	0
25/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1277.4300	1284.1800	1.2774	1.2842	0
25/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5287.2500	5301.0600	5.2873	5.3011	0
25/03/2024	2033 On 02-May-24			Bond Future	121.2280	121.4331	121.2280	121.4331	2,064
25/03/2024	2033 On 01-August-24			Bond Future	123.9098	124.1194	123.9098	124.1194	5,754
25/03/2024	2033 On 07-November-24			Bond Future	125.3693	125.5840	125.3693	125.5840	0
25/03/2024	2033 On 06-February-25			Bond Future	128.0911	128.3099	128.0911	128.3099	0
25/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3151.0700	3369.9100	3.1511	3.3699	0
25/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2033 On 08-May-25			Bond Future	129.2623	129.4857	129.2623	129.4857	0
25/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1357.6800	1134.3300	1.3577	1.1343	0
25/03/2024	2037 On 02-May-24			Bond Future	12.5751	12.5359	76.6848	76.8836	69,977
25/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	8.7200	14.5000	0.0087	0.0145	0
25/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6150.2800	5957.2500	6.1503	5.9573	0
25/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	9.3400	15.4500	0.0093	0.0155	0
25/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6094.1500	5901.4500	6.0942	5.9015	0
25/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	10.0100	16.4600	0.0100	0.0165	0
25/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6038.1200	5845.7600	6.0381	5.8458	0
25/03/2024	2037 On 01-August-24			Bond Future	12.7136	12.6728	74.1063	74.3094	84,501
25/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	815.6100	892.7400	0.8156	0.8927	0
25/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4008.7900	3882.7900	4.0088	3.8828	0
25/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	831.3000	909.3400	0.8313	0.9093	0
25/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3971.7100	3846.6200	3.9717	3.8466	0
25/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	847.1900	926.1300	0.8472	0.9261	1,383
25/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3934.8800	3810.6900	3.9349	3.8107	0
25/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3528.2400	3688.7900	3.5282	3.6888	0
25/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1311.8600	1269.2800	1.3119	1.2693	1,383
25/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5832.4200	6018.2000	5.8324	6.0182	0
25/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	624.6000	607.2500	0.6246	0.6073	1,383
25/03/2024	2037 On 07-November-24			Bond Future	12.8615	12.8189	75.8538	76.0615	9,175

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2195.0200	2305.9300	2.1950	2.3059	0
25/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3634.5500	3537.7000	3.6346	3.5377	0
25/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2218.5200	2330.0600	2.2185	2.3301	0
25/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3608.0000	3511.7800	3.6080	3.5118	0
25/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2242.1500	2354.3200	2.2422	2.3543	0
25/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3581.6200	3486.0300	3.5816	3.4860	0
25/03/2024	2037 On 06-February-25			Bond Future	13.0168	12.9724	73.2207	73.4327	0
25/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2555.2500	2668.2100	2.5553	2.6682	0
25/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3795.2200	3696.2200	3.7952	3.6962	0
25/03/2024	2037 On 08-May-25			Bond Future	13.1947	13.1485	74.7418	74.9578	0
25/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1519.6300	1598.1000	1.5196	1.5981	0
25/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6129.6500	5992.0600	6.1297	5.9921	0
25/03/2024	2038 On 02-May-24			Bond Future	132.3403	132.3533	132.3403	132.3533	5,122
25/03/2024	2038 On 01-August-24			Bond Future	133.2060	133.2195	133.2060	133.2195	0
25/03/2024	2038 On 07-November-24			Bond Future	136.3821	136.3958	136.3821	136.3958	0
25/03/2024	2038 On 06-February-25			Bond Future	137.2285	137.2424	137.2285	137.2424	0
25/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1998.4700	2012.3600	1.9985	2.0124	0
25/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2038 On 08-May-25			Bond Future	140.1203	140.1340	140.1203	140.1340	0
25/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	440.2900	454.0000	0.4403	0.4540	0
25/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2040 On 02-May-24			Bond Future	12.8361	12.8071	76.6989	76.8533	132,410
25/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	4.7800	7.9100	0.0048	0.0079	0
25/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7060.9800	6909.6500	7.0610	6.9097	0
25/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	5.1600	8.4900	0.0052	0.0085	0
25/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7000.1700	6849.0400	7.0002	6.8490	0
25/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	5.5600	9.0900	0.0056	0.0091	0
25/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6939.4600	6788.5300	6.9395	6.7885	0
25/03/2024	2040 On 01-August-24			Bond Future	12.9769	12.9467	73.8704	74.0282	7,062
25/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	752.0300	811.9500	0.7520	0.8120	680
25/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4533.6900	4435.8200	4.5337	4.4358	0
25/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	814.1100	876.9900	0.8141	0.8770	0
25/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4370.6300	4275.7200	4.3706	4.2757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	830.1200	893.7400	0.8301	0.8937	0
25/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4330.5100	4236.3400	4.3305	4.2363	0
25/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	846.3200	910.6900	0.8463	0.9107	0
25/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4290.6500	4197.2300	4.2907	4.1972	0
25/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2014.0800	2116.7000	2.0141	2.1167	0
25/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2522.4800	2467.3100	2.5225	2.4673	680
25/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2205.0000	2311.9600	2.2050	2.3120	7,500
25/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2345.6200	2294.7900	2.3456	2.2948	0
25/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3880.3600	4013.3500	3.8804	4.0134	0
25/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1327.0300	1302.2300	1.3270	1.3022	680
25/03/2024	2040 On 07-November-24			Bond Future	13.1267	13.0953	75.6122	75.7736	8,677
25/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2345.2600	2436.9100	2.3453	2.4369	0
25/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3836.6400	3766.9400	3.8366	3.7669	0
25/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2369.9000	2462.0500	2.3699	2.4621	0
25/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3808.4700	3739.2700	3.8085	3.7393	0
25/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2394.6700	2487.3100	2.3947	2.4873	0
25/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3780.4900	3711.7800	3.7805	3.7118	0
25/03/2024	2040 On 06-February-25			Bond Future	13.2832	13.2504	72.7232	72.8878	0
25/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2506.7400	2595.0500	2.5067	2.5951	0
25/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4208.9300	4132.6700	4.2089	4.1327	0
25/03/2024	2040 On 08-May-25			Bond Future	13.4605	13.4264	74.2333	74.4010	0
25/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1740.6000	1808.2300	1.7406	1.8082	0
25/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6006.7900	5906.7800	6.0068	5.9068	0
25/03/2024	2044 On 02-May-24			Bond Future	12.9548	12.9207	72.5660	72.7466	79,403
25/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	2.3200	4.1900	0.0023	0.0042	0
25/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7509.2100	7330.4700	7.5092	7.3305	0
25/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	2.5200	4.5300	0.0025	0.0045	0
25/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7446.8900	7268.2900	7.4469	7.2683	0
25/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	2.7400	4.8900	0.0027	0.0049	0
25/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7384.6700	7206.2100	7.3847	7.2062	0
25/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	327.7000	400.3600	0.3277	0.4004	0
25/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2801.9800	2694.0300	2.8020	2.6940	4,200
25/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	734.8700	847.7100	0.7349	0.8477	0
25/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1831.3900	1763.6200	1.8314	1.7636	10,030

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1360.0100	1507.0000	1.3600	1.5070	0
25/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1122.0900	1088.4700	1.1221	1.0885	10,030
25/03/2024	2044 On 01-August-24			Bond Future	13.0928	13.0572	69.7722	69.9568	45,577
25/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	615.1400	673.9500	0.6151	0.6740	0
25/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5054.8500	4929.1000	5.0549	4.9291	0
25/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	628.4400	688.0600	0.6284	0.6881	0
25/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5010.6800	4885.7400	5.0107	4.8857	0
25/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	641.9200	702.3600	0.6419	0.7024	0
25/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4966.7500	4842.6300	4.9668	4.8426	0
25/03/2024	2044 On 07-November-24			Bond Future	13.2390	13.2020	71.4174	71.6062	200
25/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2177.7700	2278.4600	2.1778	2.2785	0
25/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3940.5200	3852.4400	3.9405	3.8524	0
25/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2201.6800	2302.9700	2.2017	2.3030	0
25/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3911.3600	3823.8800	3.9114	3.8239	0
25/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2225.7200	2327.5900	2.2257	2.3276	0
25/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3882.4000	3795.5000	3.8824	3.7955	0
25/03/2024	2044 On 06-February-25			Bond Future	13.3912	13.3527	68.5636	68.7562	0
25/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2591.8300	2692.9700	2.5918	2.6930	0
25/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4487.3300	4395.9200	4.4873	4.3959	0
25/03/2024	2044 On 08-May-25			Bond Future	13.5629	13.5228	69.9871	70.1834	0
25/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2048.3000	2130.6100	2.0483	2.1306	0
25/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6385.9800	6272.0300	6.3860	6.2720	0
25/03/2024	2046 On 02-May-24			Bond Future	113.2841	113.1223	113.2841	113.1223	16,295
25/03/2024	2046 On 01-August-24			Bond Future	115.7901	115.6247	115.7901	115.6247	0
25/03/2024	2046 On 07-November-24			Bond Future	116.3536	116.1845	116.3536	116.1845	0
25/03/2024	2046 On 06-February-25			Bond Future	118.8790	118.7057	118.8790	118.7057	0
25/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4868.9800	4695.6600	4.8690	4.6957	0
25/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2046 On 08-May-25			Bond Future	119.1380	118.9612	119.1380	118.9612	0
25/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2831.9900	3008.7600	2.8320	3.0088	0
25/03/2024	2050 On 02-May-24			Bond Future	114.9130	114.5379	114.9130	114.5379	14,597
25/03/2024	2050 On 01-August-24			Bond Future	115.1585	114.7753	115.1585	114.7753	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2050 On 07-November-24			Bond Future	117.9045	117.5118	117.9045	117.5118	0
25/03/2024	2050 On 06-February-25			Bond Future	118.1073	117.7064	118.1073	117.7064	0
25/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2507.3000	2106.4400	2.5073	2.1064	0
25/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2050 On 08-May-25			Bond Future	120.5959	120.1859	120.5959	120.1859	0
25/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	564.1500	974.1000	0.5642	0.9741	0
25/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	AL37 On 02-May-24			Index Future	938.9780	939.3350	938.9780	939.3350	0
25/03/2024	AL37 On 01-August-24			Index Future	959.5200	959.8850	959.5200	959.8850	0
25/03/2024	AL37 On 07-November-24			Index Future	982.1660	982.5340	982.1660	982.5340	0
25/03/2024	AL37 On 06-February-25			Index Future	1003.2830	1003.6490	1003.2830	1,003.6490	0
25/03/2024	AL37 On 08-May-25			Index Future	1024.2510	1024.6110	1024.2510	1,024.6110	0
25/03/2024	AL7T On 02-May-24			Index Future	1080.6940	1081.8240	1080.6940	1,081.8240	0
25/03/2024	AL7T On 01-August-24			Index Future	1104.3370	1105.4920	1104.3370	1,105.4920	0
25/03/2024	AL7T On 07-November-24			Index Future	1130.4010	1131.5760	1130.4010	1,131.5760	0
25/03/2024	AL7T On 06-February-25			Index Future	1154.7050	1155.8940	1154.7050	1,155.8940	0
25/03/2024	AL7T On 08-May-25			Index Future	1178.8380	1180.0360	1178.8380	1,180.0360	0
25/03/2024	ALBI On 02-May-24			Index Future	938.2580	939.4500	938.2580	939.4500	94
25/03/2024	ALBI On 01-August-24			Index Future	958.7850	960.0030	958.7850	960.0030	0
25/03/2024	ALBI On 07-November-24			Index Future	981.4130	982.6540	981.4130	982.6540	0
25/03/2024	ALBI On 06-February-25			Index Future	1002.5150	1003.7720	1002.5150	1,003.7720	0
25/03/2024	ALBI On 08-May-25			Index Future	1023.4660	1024.7370	1023.4660	1,024.7370	0
25/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C030 On 31-January-30			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
25/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	ES33 On 02-May-24			Bond Future	12.9750	12.9360	71.8754	72.0405	0
25/03/2024	ES33 On 01-August-24			Bond Future	13.1383	13.0975	73.4654	73.6342	0
25/03/2024	ES33 On 07-November-24			Bond Future	13.3307	13.2880	71.4139	71.5865	0
25/03/2024	ES33 On 06-February-25			Bond Future	13.5343	13.4896	72.9624	73.1384	0
25/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	769.2400	593.1600	0.7692	0.5932	0
25/03/2024	ES33 On 08-May-25			Bond Future	13.7556	13.7088	70.6942	70.8736	0
25/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4077.8400	3898.3900	4.0778	3.8984	0
25/03/2024	ES42 On 02-May-24			Bond Future	13.3609	13.3321	67.4504	67.5920	0
25/03/2024	ES42 On 01-August-24			Bond Future	13.5078	13.4777	68.9425	69.0872	0
25/03/2024	ES42 On 07-November-24			Bond Future	13.6772	13.6458	66.3176	66.4655	0
25/03/2024	ES42 On 06-February-25			Bond Future	13.8475	13.8149	67.7540	67.9049	0
25/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	639.4900	488.6300	0.6395	0.4886	0
25/03/2024	ES42 On 08-May-25			Bond Future	14.0383	14.0043	64.9100	65.0638	0
25/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3720.8600	3567.1000	3.7209	3.5671	0
25/03/2024	GOVI On 02-May-24			GOVI	924.5410	925.7010	924.5410	925.7010	730
25/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	264290.0000	252690.0000	26.4290	25.2690	0
25/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	264390.0000	252790.0000	26.4390	25.2790	0
25/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	264490.0000	252890.0000	26.4490	25.2890	0
25/03/2024	GOVI On 01-August-24			GOVI	944.7670	945.9530	944.7670	945.9530	0
25/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	13970.0000	25830.0000	1.3970	2.5830	0
25/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	13870.0000	25730.0000	1.3870	2.5730	0
25/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	13770.0000	25630.0000	1.3770	2.5630	0
25/03/2024	GOVI On 01-August-24	943.39	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
25/03/2024	GOVI On 07-November-24			GOVI	967.0650	968.2730	967.0650	968.2730	0
25/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	182850.0000	194930.0000	18.2850	19.4930	0
25/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	182750.0000	194830.0000	18.2750	19.4830	0
25/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	182650.0000	194730.0000	18.2650	19.4730	0
25/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 06-February-25			GOVI	987.8580	989.0810	987.8580	989.0810	0
25/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	158580.0000	170810.0000	15.8580	17.0810	0
25/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 08-May-25			GOVI	1008.5030	1009.7400	1008.5030	1,009.7400	0
25/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	134970.0000	122600.0000	13.4970	12.2600	0
25/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/03/2024	IGOV On 02-May-24			Index Future	347.2970	347.2250	347.2970	347.2250	593
25/03/2024	IGOV On 01-August-24			Index Future	354.9800	354.9070	354.9800	354.9070	0
25/03/2024	IGOV On 07-November-24			Index Future	363.4480	363.3700	363.4480	363.3700	0
25/03/2024	IGOV On 06-February-25			Index Future	371.3430	371.2600	371.3430	371.2600	0
25/03/2024	IGOV On 08-May-25			Index Future	379.1840	379.0940	379.1840	379.0940	0
25/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/03/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
25/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3530	8.3550	91.6470	91.6450	0
25/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3490	8.3500	91.6510	91.6500	0
25/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3380	8.3380	91.6620	91.6620	0
25/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3310	8.3300	91.6690	91.6700	0
25/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3080	8.3050	91.6920	91.6950	0
25/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.2680	8.2650	91.7320	91.7350	0
25/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.1030	8.1050	91.8970	91.8950	0
25/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.0380	8.0350	91.9620	91.9650	0
25/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8830	7.8800	92.1170	92.1200	0
25/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.8530	7.8500	92.1470	92.1500	0
25/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.9430	7.9400	92.0570	92.0600	0
25/03/2024	R035 On 02-May-24			Bond Future	12.1384	12.0990	82.2575	82.4590	161,751
25/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	29.5800	44.5300	0.0296	0.0445	0
25/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5084.4500	4897.9000	5.0845	4.8979	0
25/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	31.4300	47.0700	0.0314	0.0471	0
25/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5030.7300	4844.8700	5.0307	4.8449	0
25/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	33.3500	49.7000	0.0334	0.0497	0
25/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4977.1400	4791.9900	4.9771	4.7920	0
25/03/2024	R035 On 01-August-24			Bond Future	12.2614	12.2204	84.0571	84.2630	0
25/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1054.8700	1145.7000	1.0549	1.1457	0
25/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3464.8200	3349.7600	3.4648	3.3498	0
25/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1073.5700	1165.3200	1.0736	1.1653	0
25/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3431.3600	3317.2200	3.4314	3.3172	0
25/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1092.4600	1185.1400	1.0925	1.1851	0
25/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3398.1300	3284.9200	3.3981	3.2849	0
25/03/2024	R035 On 07-November-24			Bond Future	12.4084	12.3655	81.5241	81.7347	14,838
25/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2283.0900	2397.8500	2.2831	2.3979	0
25/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3462.5200	3366.6900	3.4625	3.3667	0
25/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2307.0600	2422.4500	2.3071	2.4225	0
25/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3436.5300	3341.3300	3.4365	3.3413	0
25/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2331.1500	2447.1700	2.3312	2.4472	0
25/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3410.7000	3316.1300	3.4107	3.3161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R035 On 06-February-25			Bond Future	12.5651	12.5203	83.2738	83.4887	0
25/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2715.8700	2834.5600	2.7159	2.8346	0
25/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3463.1400	3367.0200	3.4631	3.3670	0
25/03/2024	R035 On 08-May-25			Bond Future	12.7329	12.6862	80.4920	80.7110	0
25/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1396.0000	1472.3300	1.3960	1.4723	0
25/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6031.1000	5888.4900	6.0311	5.8885	0
25/03/2024	R053 On 02-May-24			Bond Future	12.8200	12.7857	92.0822	92.3207	5,189
25/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2360.1500	2572.8100	2.3602	2.5728	0
25/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	989.2500	963.4900	0.9893	0.9635	0
25/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2404.9200	2618.7200	2.4049	2.6187	0
25/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	966.5000	941.8800	0.9665	0.9419	0
25/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2450.0200	2664.9500	2.4500	2.6650	0
25/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	944.1800	920.6900	0.9442	0.9207	0
25/03/2024	R053 On 01-August-24			Bond Future	12.9470	12.9114	94.0967	94.3404	0
25/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3533.8900	3710.1500	3.5339	3.7102	0
25/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2301.3200	2233.8700	2.3013	2.2339	0
25/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3574.4400	3751.5400	3.5744	3.7515	0
25/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2275.4100	2208.8000	2.2754	2.2088	0
25/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3615.1700	3793.0900	3.6152	3.7931	0
25/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2249.7800	2183.9900	2.2498	2.1840	0
25/03/2024	R053 On 07-November-24			Bond Future	13.0916	13.0544	90.4437	90.6929	0
25/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2849.6400	2983.7800	2.8496	2.9838	0
25/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4908.1600	4793.1100	4.9082	4.7931	0
25/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2881.4100	3016.3400	2.8814	3.0163	0
25/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4870.2800	4756.0200	4.8703	4.7560	0
25/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2913.0600	3048.7700	2.9131	3.0488	0
25/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4832.3700	4718.8900	4.8324	4.7189	0
25/03/2024	R053 On 06-February-25			Bond Future	13.2389	13.2001	92.3837	92.6379	0
25/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3588.6000	3726.1600	3.5886	3.7262	0
25/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5585.1500	5468.5100	5.5852	5.4685	0
25/03/2024	R053 On 08-May-25			Bond Future	13.4011	13.3607	88.4347	88.6938	0
25/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2946.3100	3060.7700	2.9463	3.0608	0
25/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8078.8200	7934.1600	8.0788	7.9342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R186 On 02-May-24			Bond Future	9.1740	9.1588	106.9672	107.0027	91,928
25/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2808.0600	2772.6100	2.8081	2.7726	0
25/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2783.9400	2748.4900	2.7839	2.7485	0
25/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0000	0.0100	0.0000	0.0000	0
25/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2759.8200	2724.3700	2.7598	2.7244	0
25/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1371.5700	1412.4300	1.3716	1.4124	2,030
25/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	85.7000	91.1000	0.0857	0.0911	0
25/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2819.5700	2857.1500	2.8196	2.8572	0
25/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	11.1000	13.2200	0.0111	0.0132	2,030
25/03/2024	R186 On 01-August-24			Bond Future	9.2073	9.1903	103.9993	104.0356	0
25/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	256.1600	271.8900	0.2562	0.2719	0
25/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1386.3200	1365.8200	1.3863	1.3658	0
25/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	262.3900	278.3500	0.2624	0.2784	0
25/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1370.9700	1350.7000	1.3710	1.3507	0
25/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	268.9300	285.1200	0.2689	0.2851	0
25/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1355.9300	1335.8900	1.3559	1.3359	0
25/03/2024	R186 On 07-November-24			Bond Future	9.2514	9.2320	106.4524	106.4892	35,645
25/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	845.1800	868.7500	0.8452	0.8688	0
25/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1076.7800	1063.4900	1.0768	1.0635	0
25/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	856.2900	879.9900	0.8563	0.8800	0
25/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1068.7800	1055.6200	1.0688	1.0556	0
25/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	867.1100	890.9600	0.8671	0.8910	0
25/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1060.5000	1047.4900	1.0605	1.0475	0
25/03/2024	R186 On 06-February-25			Bond Future	9.3344	9.3124	103.4218	103.4591	0
25/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	764.0000	784.5100	0.7640	0.7845	0
25/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1281.2800	1264.5200	1.2813	1.2645	0
25/03/2024	R186 On 08-May-25			Bond Future	9.4927	9.4673	105.5738	105.6113	0
25/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	341.4600	353.8000	0.3415	0.3538	0
25/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1865.7600	1840.5600	1.8658	1.8406	0
25/03/2024	R202 On 02-May-24			Bond Future	259.3931	259.8306	259.3931	259.8306	4,848
25/03/2024	R202 On 01-August-24			Bond Future	260.0540	260.5017	260.0540	260.5017	0
25/03/2024	R202 On 07-November-24			Bond Future	266.2553	266.7128	266.2553	266.7128	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R202 On 06-February-25			Bond Future	266.8232	267.2911	266.8232	267.2911	0
25/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	33.1900	501.1400	0.0332	0.5011	0
25/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	R202 On 08-May-25			Bond Future	272.4465	272.9232	272.4465	272.9232	0
25/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	136.4900	613.2200	0.1365	0.6132	0
25/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	R209 On 02-May-24			Bond Future	12.2556	12.2163	63.5138	63.6907	13,197
25/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	7.9200	13.2400	0.0079	0.0132	0
25/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5150.3600	4978.7200	5.1504	4.9787	0
25/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	8.4300	14.0200	0.0084	0.0140	0
25/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5100.9100	4929.5400	5.1009	4.9295	0
25/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	8.9800	14.8600	0.0090	0.0149	0
25/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5051.5600	4880.4800	5.0516	4.8805	0
25/03/2024	R209 On 01-August-24			Bond Future	12.3720	12.3312	64.9033	65.0841	1,690
25/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	712.0100	780.8200	0.7120	0.7808	0
25/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3403.8600	3291.8200	3.4039	3.2918	0
25/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	725.9500	795.5900	0.7260	0.7956	0
25/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3371.0300	3259.8200	3.3710	3.2598	0
25/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	740.0700	810.5300	0.7401	0.8105	0
25/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3338.4200	3228.0300	3.3384	3.2280	0
25/03/2024	R209 On 07-November-24			Bond Future	12.5052	12.4627	63.2771	63.4620	5,237
25/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1798.9500	1895.6100	1.7990	1.8956	0
25/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3098.5300	3010.2200	3.0985	3.0102	0
25/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1819.0500	1916.3000	1.8191	1.9163	0
25/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3074.0000	2986.2800	3.0740	2.9863	0
25/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1839.2600	1937.0900	1.8393	1.9371	0
25/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3049.6300	2962.4900	3.0496	2.9625	0
25/03/2024	R209 On 06-February-25			Bond Future	12.6427	12.5986	64.6350	64.8237	0
25/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2294.8200	2397.1700	2.2948	2.3972	0
25/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3167.7700	3081.4200	3.1678	3.0814	0
25/03/2024	R209 On 08-May-25			Bond Future	12.7961	12.7502	62.8245	63.0169	0
25/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1298.6200	1368.1500	1.2986	1.3682	0
25/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5253.9300	5131.0700	5.2539	5.1311	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R210 On 02-May-24			Bond Future	233.3856	233.0634	233.3856	233.0634	198
25/03/2024	R210 On 01-August-24			Bond Future	238.5486	238.2191	238.5486	238.2191	300
25/03/2024	R210 On 07-November-24			Bond Future	240.9056	240.5684	240.9056	240.5684	0
25/03/2024	R210 On 06-February-25			Bond Future	246.1351	245.7897	246.1351	245.7897	0
25/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6525.0600	6179.6900	6.5251	6.1797	0
25/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	R210 On 08-May-25			Bond Future	247.9193	247.5665	247.9193	247.5665	0
25/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	110.7400	463.4600	0.1107	0.4635	0
25/03/2024	R213 On 02-May-24			Bond Future	10.9420	10.9380	82.6909	82.7077	25,842
25/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	78.1200	92.2900	0.0781	0.0923	0
25/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2881.2000	2878.6200	2.8812	2.8786	0
25/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	82.8200	97.5300	0.0828	0.0975	0
25/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2842.6700	2840.6300	2.8427	2.8406	0
25/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	87.7200	102.9800	0.0877	0.1030	0
25/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2804.3600	2802.8700	2.8044	2.8029	0
25/03/2024	R213 On 01-August-24			Bond Future	11.0374	11.0332	84.5000	84.5171	0
25/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1292.8500	1318.9200	1.2929	1.3189	0
25/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2012.5400	2021.5100	2.0125	2.0215	0
25/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1311.8600	1338.0400	1.3119	1.3380	0
25/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1990.7800	1999.8600	1.9908	1.9999	0
25/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1331.0200	1357.3200	1.3310	1.3573	0
25/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1969.2000	1978.4000	1.9692	1.9784	0
25/03/2024	R213 On 07-November-24			Bond Future	11.1576	11.1532	82.9316	82.9489	10,002
25/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2344.0800	2367.9800	2.3441	2.3680	0
25/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2139.6900	2146.2700	2.1397	2.1463	0
25/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2366.0000	2389.9500	2.3660	2.3900	0
25/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2122.6500	2129.2800	2.1227	2.1293	0
25/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2388.0000	2412.0100	2.3880	2.4120	0
25/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2105.7200	2112.4100	2.1057	2.1124	0
25/03/2024	R213 On 06-February-25			Bond Future	11.2930	11.2884	84.7121	84.7295	0
25/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2700.4200	2721.8100	2.7004	2.7218	0
25/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2484.9000	2488.8800	2.4849	2.4889	0
25/03/2024	R213 On 08-May-25			Bond Future	11.4449	11.4401	82.9156	82.9330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1210.9200	1224.5100	1.2109	1.2245	0
25/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4685.0900	4681.2900	4.6851	4.6813	0
25/03/2024	R214 On 02-May-24			Bond Future	12.6651	12.6359	58.6861	58.8182	23,326
25/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	3.6800	6.1600	0.0037	0.0062	0
25/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5874.0300	5744.3500	5.8740	5.7444	0
25/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	3.9800	6.6200	0.0040	0.0066	0
25/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5821.8900	5692.3700	5.8219	5.6924	0
25/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	4.3000	7.1100	0.0043	0.0071	0
25/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5769.8300	5640.4800	5.7698	5.6405	0
25/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	183.2200	227.3900	0.1832	0.2274	8,000
25/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2729.6200	2641.6300	2.7296	2.6416	0
25/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	199.0800	245.6000	0.1991	0.2456	5,110
25/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2648.9700	2563.3300	2.6490	2.5633	0
25/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1566.4000	1690.4000	1.5664	1.6904	0
25/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	652.3500	644.1900	0.6524	0.6442	13,110
25/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3789.1500	3927.5400	3.7892	3.9275	0
25/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	122.6600	128.8900	0.1227	0.1289	13,110
25/03/2024	R214 On 01-August-24			Bond Future	12.7801	12.7498	59.9700	60.1050	0
25/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	731.4900	787.1500	0.7315	0.7872	0
25/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3599.3500	3519.9500	3.5994	3.5200	0
25/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	745.7300	802.0300	0.7457	0.8020	0
25/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3565.5900	3486.8300	3.5656	3.4868	0
25/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	760.0200	816.9600	0.7600	0.8170	0
25/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3531.9400	3453.8200	3.5319	3.4538	0
25/03/2024	R214 On 07-November-24			Bond Future	12.9146	12.8832	58.0772	58.2153	0
25/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1913.1100	1990.2100	1.9131	1.9902	0
25/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3318.0200	3257.0300	3.3180	3.2570	0
25/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1933.8900	2011.4200	1.9339	2.0114	0
25/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3293.3300	3232.7700	3.2933	3.2328	0
25/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1954.7800	2032.7500	1.9548	2.0328	0
25/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3268.7900	3208.6700	3.2688	3.2087	0
25/03/2024	R214 On 06-February-25			Bond Future	13.0550	13.0224	59.3237	59.4645	0
25/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2134.1800	2209.5700	2.1342	2.2096	0
25/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3651.1200	3585.6500	3.6511	3.5857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R214 On 08-May-25			Bond Future	13.2023	13.1684	57.2515	57.3950	0
25/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1596.4500	1656.5200	1.5965	1.6565	0
25/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5159.2800	5075.8100	5.1593	5.0758	0
25/03/2024	R248 On 02-May-24			Bond Future	12.8585	12.8242	71.2916	71.4766	245,753
25/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0.6500	1.3100	0.0007	0.0013	0
25/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8725.4400	8541.1100	8.7254	8.5411	0
25/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	1.1400	2.1900	0.0011	0.0022	0
25/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8329.9500	8146.0100	8.3300	8.1460	0
25/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	1.2500	2.3800	0.0013	0.0024	0
25/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8264.4000	8080.5400	8.2644	8.0805	0
25/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	1.3600	2.5800	0.0014	0.0026	0
25/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8198.9500	8015.1800	8.1990	8.0152	0
25/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	344.2500	419.6800	0.3443	0.4197	0
25/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2895.6600	2786.1000	2.8957	2.7861	0
25/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2262.5300	2437.0000	2.2625	2.4370	0
25/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	670.4700	659.9500	0.6705	0.6600	0
25/03/2024	R248 On 01-August-24			Bond Future	12.9819	12.9463	72.8512	73.0403	13,000
25/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	785.6000	855.2200	0.7856	0.8552	0
25/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4573.1400	4453.7100	4.5731	4.4537	0
25/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	801.4500	871.9400	0.8015	0.8719	0
25/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4530.8100	4412.2500	4.5308	4.4123	0
25/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	817.6400	889.0000	0.8176	0.8890	0
25/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4488.9000	4371.2100	4.4889	4.3712	0
25/03/2024	R248 On 07-November-24			Bond Future	13.1259	13.0888	70.1174	70.3108	0
25/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2238.0100	2341.2600	2.2380	2.3413	0
25/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4077.9800	3987.8900	4.0780	3.9879	0
25/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2262.2800	2366.1200	2.2623	2.3661	0
25/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4047.8200	3958.3200	4.0478	3.9583	0
25/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2286.8900	2391.3300	2.2869	2.3913	0
25/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4018.0800	3929.1800	4.0181	3.9292	0
25/03/2024	R248 On 06-February-25			Bond Future	13.2761	13.2375	71.6220	71.8193	0
25/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2281.1700	2375.5800	2.2812	2.3756	0
25/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5275.5600	5172.6900	5.2756	5.1727	0
25/03/2024	R248 On 08-May-25			Bond Future	13.4334	13.3932	68.6605	68.8615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2227.9600	2314.5600	2.2280	2.3146	0
25/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6624.0200	6509.5700	6.6240	6.5096	0
25/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0