



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
19/03/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	2025 On 02-May-24			Bond Future	178.8932	178.9091	178.8932	178.9091	9,075
19/03/2024	2025 On 01-August-24			Bond Future	181.0234	181.0394	181.0234	181.0394	0
19/03/2024	2025 On 07-November-24			Bond Future	185.3390	185.3540	185.3390	185.3540	0
19/03/2024	2029 On 02-May-24			Bond Future	128.4604	128.5043	128.4604	128.5043	7,165
19/03/2024	2029 On 01-August-24			Bond Future	131.3057	131.3503	131.3057	131.3503	728
19/03/2024	2029 On 07-November-24			Bond Future	133.0383	133.0831	133.0383	133.0831	0
19/03/2024	2029 On 06-February-25			Bond Future	135.9179	135.9622	135.9179	135.9622	0
19/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	3517.9400	3562.1700	3.5179	3.5622	0
19/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2029 On 08-May-25			Bond Future	137.3527	137.3961	137.3527	137.3961	0
19/03/2024	2029 On 08-May-25	137.85	Call	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
19/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	497.2700	453.9400	0.4973	0.4539	0
19/03/2024	2030 On 02-May-24			Bond Future	10.5102	10.5031	91.4980	91.5258	127,352
19/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	36.4800	39.9700	0.0365	0.0400	1,000
19/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3467.7000	3443.3900	3.4677	3.4434	0
19/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	84.5300	90.9200	0.0845	0.0909	0
19/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2898.6300	2877.2200	2.8986	2.8772	0
19/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	88.9200	95.5400	0.0889	0.0955	0
19/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2862.0600	2840.8800	2.8621	2.8409	0
19/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	93.4900	100.3400	0.0935	0.1003	0
19/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2825.6900	2804.7400	2.8257	2.8047	0
19/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	361.0700	376.9900	0.3611	0.3770	1,000
19/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1754.9100	1743.0300	1.7549	1.7430	0
19/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1196.1100	1222.8900	1.1961	1.2229	500
19/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	764.4300	763.4100	0.7644	0.7634	0
19/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1716.4500	1745.6800	1.7165	1.7457	1,080
19/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	505.3300	506.7600	0.5053	0.5068	0
19/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2622.1000	2652.7200	2.6221	2.6527	500
19/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	257.7200	260.5400	0.2577	0.2605	0
19/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5450.9000	5479.9700	5.4509	5.4800	0
19/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	28.9800	30.2500	0.0290	0.0303	1,000
19/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7012.5200	7040.7000	7.0125	7.0407	0
19/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	5.3600	5.7400	0.0054	0.0057	1,080
19/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9692.1600	9719.9800	9.6922	9.7200	0
19/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0.1400	0.1600	0.0001	0.0002	500
19/03/2024	2030 On 01-August-24			Bond Future	10.6063	10.5989	89.4965	89.5248	0
19/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1153.0500	1170.5200	1.1531	1.1705	0
19/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2057.2800	2046.4900	2.0573	2.0465	0
19/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1170.2300	1187.8300	1.1702	1.1878	0
19/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2035.9700	2025.3100	2.0360	2.0253	0
19/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1187.5600	1205.2900	1.1876	1.2053	0
19/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2014.8200	2004.2900	2.0148	2.0043	0
19/03/2024	2030 On 07-November-24			Bond Future	10.7119	10.7042	91.6066	91.6349	1,650
19/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2176.5400	2195.8100	2.1765	2.1958	0
19/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2073.8200	2064.8200	2.0738	2.0648	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2197.0400	2216.3800	2.1970	2.2164	0
19/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2057.8100	2048.8800	2.0578	2.0489	0
19/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2217.3200	2236.7400	2.2173	2.2367	0
19/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2041.6100	2032.7600	2.0416	2.0328	0
19/03/2024	2030 On 06-February-25			Bond Future	10.8358	10.8279	89.5570	89.5848	0
19/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2080.5600	2097.4200	2.0806	2.0974	0
19/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2629.6400	2618.6900	2.6296	2.6187	0
19/03/2024	2030 On 08-May-25			Bond Future	10.9979	10.9899	91.4174	91.4445	0
19/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	984.4500	994.4400	0.9845	0.9944	0
19/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4664.6200	4647.5200	4.6646	4.6475	0
19/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1463.1000	1475.7500	1.4631	1.4758	1,640
19/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3812.6800	3798.2400	3.8127	3.7982	0
19/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4435.6000	4456.9100	4.4356	4.4569	0
19/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1595.4500	1589.6700	1.5955	1.5897	1,640
19/03/2024	2032 On 02-May-24			Bond Future	11.3470	11.3558	84.9366	84.8962	128,773
19/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	1.3600	1.4100	0.0014	0.0014	8,500
19/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4982.0800	5022.4900	4.9821	5.0225	0
19/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	2.9700	3.0600	0.0030	0.0031	1,000
19/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4688.1200	4728.5700	4.6881	4.7286	0
19/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	19.5200	19.7800	0.0195	0.0198	0
19/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3825.5200	3866.1400	3.8255	3.8661	0
19/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	21.2900	21.5600	0.0213	0.0216	0
19/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3778.7700	3819.4000	3.7788	3.8194	0
19/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	23.2100	23.4900	0.0232	0.0235	0
19/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3732.2200	3772.8600	3.7322	3.7729	0
19/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	25.2700	25.5500	0.0253	0.0256	500
19/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3685.8300	3726.4700	3.6858	3.7265	0
19/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	29.7900	30.0800	0.0298	0.0301	500
19/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3593.5700	3634.2200	3.5936	3.6342	0
19/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	47.2900	47.5900	0.0473	0.0476	1,550
19/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3321.5500	3362.2100	3.3216	3.3622	0
19/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	172.7500	172.3700	0.1728	0.1724	1,000
19/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2443.3700	2483.3500	2.4434	2.4834	0
19/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	468.3300	465.1800	0.4683	0.4652	500

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19/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1656.7600	1693.9700	1.6568	1.6940	0
19/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	697.2600	691.7400	0.6973	0.6917	0
19/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1328.0500	1362.8900	1.3281	1.3629	500
19/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	853.9300	846.8100	0.8539	0.8468	0
19/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1161.6100	1194.8500	1.1616	1.1949	17,000
19/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1026.3500	1017.4800	1.0264	1.0175	1,550
19/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1012.5200	1044.0100	1.0125	1.0440	0
19/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2472.9300	2451.7600	2.4729	2.4518	0
19/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	385.4200	404.6100	0.3854	0.4046	500
19/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6772.5000	6735.3800	6.7725	6.7354	0
19/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	31.0800	34.3200	0.0311	0.0343	1,000
19/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7896.9700	7858.5400	7.8970	7.8585	0
19/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	16.2600	18.1900	0.0163	0.0182	500
19/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8571.4000	8532.3200	8.5714	8.5323	0
19/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	9.7500	11.0300	0.0098	0.0110	1,550
19/03/2024	2032 On 01-August-24			Bond Future	11.4590	11.4682	86.7971	86.7558	0
19/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1237.5400	1228.2400	1.2375	1.2282	0
19/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2724.8300	2756.8700	2.7248	2.7569	0
19/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1256.2000	1246.7700	1.2562	1.2468	0
19/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2697.7800	2729.6900	2.6978	2.7297	0
19/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1275.0200	1265.4600	1.2750	1.2655	0
19/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2670.9200	2702.7000	2.6709	2.7027	0
19/03/2024	2032 On 07-November-24			Bond Future	11.5910	11.6008	84.6765	84.6336	1,578
19/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2271.7200	2256.4800	2.2717	2.2565	0
19/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2799.3700	2827.0800	2.7994	2.8271	0
19/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2293.7300	2278.3800	2.2937	2.2784	0
19/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2777.5900	2805.1900	2.7776	2.8052	0
19/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2316.1100	2300.6500	2.3161	2.3007	0
19/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2756.2200	2783.7100	2.7562	2.7837	0
19/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2665.0600	2647.9000	2.6651	2.6479	1,615
19/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2452.3000	2478.0900	2.4523	2.4781	0
19/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7866.7500	7834.0800	7.8668	7.8341	0
19/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	615.6600	625.9400	0.6157	0.6259	1,615
19/03/2024	2032 On 06-February-25			Bond Future	11.7341	11.7448	86.4881	86.4433	0

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19/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2786.9600	2768.3500	2.7870	2.7684	0
19/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2846.6600	2872.9000	2.8467	2.8729	0
19/03/2024	2032 On 08-May-25			Bond Future	11.8996	11.9110	84.1205	84.0735	0
19/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1288.6700	1277.6900	1.2887	1.2777	0
19/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5473.0300	5509.0300	5.4730	5.5090	0
19/03/2024	2033 On 02-May-24			Bond Future	120.7896	120.7308	120.7896	120.7308	2,064
19/03/2024	2033 On 01-August-24			Bond Future	123.4650	123.4048	123.4650	123.4048	5,754
19/03/2024	2033 On 07-November-24			Bond Future	124.9138	124.8513	124.9138	124.8513	0
19/03/2024	2033 On 06-February-25			Bond Future	127.6177	127.5523	127.6177	127.5523	0
19/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	2677.6700	2612.2500	2.6777	2.6123	0
19/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2033 On 08-May-25			Bond Future	128.7771	128.7086	128.7771	128.7086	0
19/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1842.9400	1911.3600	1.8429	1.9114	0
19/03/2024	2037 On 02-May-24			Bond Future	12.5537	12.5990	76.7934	76.5641	69,932
19/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	18.2000	15.5900	0.0182	0.0156	0
19/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6051.0700	6277.8300	6.0511	6.2778	0
19/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	19.3100	16.5600	0.0193	0.0166	0
19/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5995.4300	6222.0500	5.9954	6.2221	0
19/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	20.4900	17.5700	0.0205	0.0176	0
19/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5939.9100	6166.3600	5.9399	6.1664	0
19/03/2024	2037 On 01-August-24			Bond Future	12.6908	12.7381	74.2195	73.9850	84,501
19/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	965.9300	904.5400	0.9659	0.9045	0
19/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4045.9300	4219.0300	4.0459	4.2190	0
19/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	982.7900	920.6200	0.9828	0.9206	0
19/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4010.0200	4182.3400	4.0100	4.1823	0
19/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	999.9900	937.0400	1.0000	0.9370	1,383
19/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3974.5000	4146.0400	3.9745	4.1460	0
19/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3733.5700	3587.2800	3.7336	3.5873	0
19/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1404.0100	1492.2100	1.4040	1.4922	1,383
19/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6020.1300	5837.3500	6.0201	5.8374	0
19/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	699.1300	750.8400	0.6991	0.7508	1,383
19/03/2024	2037 On 07-November-24			Bond Future	12.8378	12.8873	75.9691	75.7285	9,175

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19/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2318.4100	2218.4600	2.3184	2.2185	0
19/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3642.6000	3783.2200	3.6426	3.7832	0
19/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2342.1100	2241.5100	2.3421	2.2415	0
19/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3616.2500	3756.2200	3.6163	3.7562	0
19/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2365.9300	2264.6800	2.3659	2.2647	0
19/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3590.0600	3729.3800	3.5901	3.7294	0
19/03/2024	2037 On 06-February-25			Bond Future	12.9932	13.0449	73.3335	73.0869	0
19/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2749.0400	2640.1800	2.7490	2.6402	0
19/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3876.2000	4013.9600	3.8762	4.0140	0
19/03/2024	2037 On 08-May-25			Bond Future	13.1705	13.2247	74.8549	74.6021	0
19/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1664.3100	1587.8500	1.6643	1.5879	0
19/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6161.2000	6337.5600	6.1612	6.3376	0
19/03/2024	2038 On 02-May-24			Bond Future	131.3489	131.3873	131.3489	131.3873	5,122
19/03/2024	2038 On 01-August-24			Bond Future	132.1970	132.2361	132.1970	132.2361	0
19/03/2024	2038 On 07-November-24			Bond Future	135.3484	135.3874	135.3484	135.3874	0
19/03/2024	2038 On 06-February-25			Bond Future	136.1653	136.2036	136.1653	136.2036	0
19/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	935.2700	973.5900	0.9353	0.9736	0
19/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2038 On 08-May-25			Bond Future	139.0312	139.0683	139.0312	139.0683	0
19/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	648.7900	611.7100	0.6488	0.6117	0
19/03/2024	2040 On 02-May-24			Bond Future	12.8300	12.8958	76.7312	76.3823	133,398
19/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	10.4000	7.9300	0.0104	0.0079	0
19/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7034.3100	7380.7400	7.0343	7.3807	0
19/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	11.1000	8.4800	0.0111	0.0085	0
19/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6973.8200	7320.1000	6.9738	7.3201	0
19/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	11.8400	9.0600	0.0118	0.0091	0
19/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6913.4500	7259.5700	6.9135	7.2596	0
19/03/2024	2040 On 01-August-24			Bond Future	12.9702	13.0387	73.9054	73.5488	7,062
19/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	828.3500	744.9700	0.8284	0.7450	680
19/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4574.9400	4848.1500	4.5749	4.8482	0
19/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	892.7500	804.6100	0.8928	0.8046	0
19/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4414.2000	4682.6500	4.4142	4.6827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	909.4000	820.0500	0.9094	0.8201	0
19/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4374.7200	4641.9600	4.3747	4.6420	0
19/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	926.0800	835.5300	0.9261	0.8355	0
19/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4335.3400	4601.3800	4.3353	4.6014	0
19/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2115.6500	1956.0500	2.1157	1.9561	0
19/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2588.9800	2785.9700	2.5890	2.7860	680
19/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2307.6800	2139.1900	2.3077	2.1392	7,500
19/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2413.2300	2601.3300	2.4132	2.6013	0
19/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3983.3800	3754.1500	3.9834	3.7542	0
19/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1394.9800	1522.3400	1.3950	1.5223	680
19/03/2024	2040 On 07-November-24			Bond Future	13.1198	13.1915	75.6476	75.2820	8,677
19/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2446.8300	2293.5200	2.4468	2.2935	0
19/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3902.8200	4115.1200	3.9028	4.1151	0
19/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2471.7000	2317.4000	2.4717	2.3174	0
19/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3874.8800	4086.1900	3.8749	4.0862	0
19/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2496.6900	2341.4000	2.4967	2.3414	0
19/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3847.1200	4057.4400	3.8471	4.0574	0
19/03/2024	2040 On 06-February-25			Bond Future	13.2769	13.3518	72.7544	72.3800	0
19/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2613.5200	2455.4400	2.6135	2.4554	0
19/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4284.5400	4500.7700	4.2845	4.5008	0
19/03/2024	2040 On 08-May-25			Bond Future	13.4544	13.5327	74.2631	73.8800	0
19/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1963.4400	1837.6700	1.9634	1.8377	0
19/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6199.8600	6457.2500	6.1999	6.4573	0
19/03/2024	2044 On 02-May-24			Bond Future	12.9436	13.0093	72.6254	72.2792	79,421
19/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	5.7200	4.3000	0.0057	0.0043	0
19/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7453.2300	7797.9900	7.4532	7.7980	0
19/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	6.1400	4.6200	0.0061	0.0046	0
19/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7391.1300	7735.7900	7.3911	7.7358	0
19/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	6.6000	4.9700	0.0066	0.0050	0
19/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7329.1500	7673.7000	7.3292	7.6737	0
19/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	417.5100	352.7800	0.4175	0.3528	0
19/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2832.4100	3113.8600	2.8324	3.1139	4,200
19/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	858.9900	746.2400	0.8590	0.7462	0
19/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1896.1300	2129.5600	1.8961	2.1296	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
19/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1501.9700	1335.7900	1.5020	1.3358	0
19/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1204.6700	1384.6700	1.2047	1.3847	10,030
19/03/2024	2044 On 01-August-24			Bond Future	13.0807	13.1491	69.8349	69.4810	37,227
19/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	688.5800	617.1000	0.6886	0.6171	0
19/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5065.6000	5348.0100	5.0656	5.3480	0
19/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	702.6500	630.0600	0.7027	0.6301	0
19/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5022.2000	5303.5000	5.0222	5.3035	0
19/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	716.9100	643.2100	0.7169	0.6432	0
19/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4979.0500	5259.2400	4.9791	5.2592	0
19/03/2024	2044 On 07-November-24			Bond Future	13.2266	13.2980	71.4810	71.1183	0
19/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2288.9100	2141.4700	2.2889	2.1415	0
19/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3988.0400	4203.3300	3.9880	4.2033	0
19/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2312.9300	2164.4900	2.3129	2.1645	0
19/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3958.9900	4173.2800	3.9590	4.1733	0
19/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2337.2900	2187.8500	2.3373	2.1879	0
19/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3930.3500	4143.6400	3.9304	4.1436	0
19/03/2024	2044 On 06-February-25			Bond Future	13.3792	13.4538	68.6239	68.2526	0
19/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2576.3200	2421.4600	2.5763	2.4215	0
19/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4411.5500	4628.0200	4.4116	4.6280	0
19/03/2024	2044 On 08-May-25			Bond Future	13.5507	13.6288	70.0467	69.6666	0
19/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1912.2200	1788.4000	1.9122	1.7884	0
19/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6190.3100	6446.6000	6.1903	6.4466	0
19/03/2024	2046 On 02-May-24			Bond Future	113.1486	112.4927	113.1486	112.4927	16,295
19/03/2024	2046 On 01-August-24			Bond Future	115.6547	114.9841	115.6547	114.9841	0
19/03/2024	2046 On 07-November-24			Bond Future	116.2155	115.5281	116.2155	115.5281	0
19/03/2024	2046 On 06-February-25			Bond Future	118.7302	118.0266	118.7302	118.0266	0
19/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4720.1600	4016.6300	4.7202	4.0166	0
19/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2046 On 08-May-25			Bond Future	118.9856	118.2655	118.9856	118.2655	0
19/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2984.4400	3704.4600	2.9844	3.7045	0
19/03/2024	2050 On 02-May-24			Bond Future	113.7965	114.2130	113.7965	114.2130	14,597
19/03/2024	2050 On 01-August-24			Bond Future	114.0210	114.4466	114.0210	114.4466	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	2050 On 07-November-24			Bond Future	116.7391	117.1740	116.7391	117.1740	0
19/03/2024	2050 On 06-February-25			Bond Future	116.9109	117.3539	116.9109	117.3539	0
19/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	1310.8600	1753.8600	1.3109	1.7539	0
19/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2050 On 08-May-25			Bond Future	119.3711	119.8219	119.3711	119.8219	0
19/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	1788.8700	1338.1500	1.7889	1.3382	0
19/03/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	AL37 On 02-May-24			Index Future	937.1630	937.2330	937.1630	937.2330	0
19/03/2024	AL37 On 01-August-24			Index Future	957.6910	957.7630	957.6910	957.7630	0
19/03/2024	AL37 On 07-November-24			Index Future	980.2820	980.3530	980.2820	980.3530	0
19/03/2024	AL37 On 06-February-25			Index Future	1001.2860	1001.3550	1001.2860	1,001.3550	0
19/03/2024	AL37 On 08-May-25			Index Future	1022.1740	1022.2400	1022.1740	1,022.2400	0
19/03/2024	AL7T On 02-May-24			Index Future	1079.5170	1078.3960	1079.5170	1,078.3960	0
19/03/2024	AL7T On 01-August-24			Index Future	1103.1640	1102.0170	1103.1640	1,102.0170	0
19/03/2024	AL7T On 07-November-24			Index Future	1129.1870	1128.0110	1129.1870	1,128.0110	0
19/03/2024	AL7T On 06-February-25			Index Future	1153.3810	1152.1760	1153.3810	1,152.1760	0
19/03/2024	AL7T On 08-May-25			Index Future	1177.4420	1176.2060	1177.4420	1,176.2060	0
19/03/2024	ALBI On 02-May-24			Index Future	937.6900	935.9320	937.6900	935.9320	94
19/03/2024	ALBI On 01-August-24			Index Future	958.2290	956.4320	958.2290	956.4320	0
19/03/2024	ALBI On 07-November-24			Index Future	980.8330	978.9920	980.8330	978.9920	0
19/03/2024	ALBI On 06-February-25			Index Future	1001.8490	999.9650	1001.8490	999.9650	0
19/03/2024	ALBI On 08-May-25			Index Future	1022.7490	1020.8200	1022.7490	1,020.8200	0
19/03/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	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
19/03/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/03/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/03/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/03/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	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
19/03/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	ES33 On 02-May-24			Bond Future	12.9389	12.9798	72.0282	71.8548	0
19/03/2024	ES33 On 01-August-24			Bond Future	13.1001	13.1429	73.6236	73.4463	0
19/03/2024	ES33 On 07-November-24			Bond Future	13.2907	13.3359	71.5754	71.3932	0
19/03/2024	ES33 On 06-February-25			Bond Future	13.4936	13.5411	73.1226	72.9356	0
19/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	609.0100	795.9600	0.6090	0.7960	0
19/03/2024	ES33 On 08-May-25			Bond Future	13.7135	13.7635	70.8558	70.6639	0
19/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3916.2100	4108.1100	3.9162	4.1081	0
19/03/2024	ES42 On 02-May-24			Bond Future	13.3808	13.4676	67.3533	66.9317	0
19/03/2024	ES42 On 01-August-24			Bond Future	13.5281	13.6184	68.8450	68.4140	0
19/03/2024	ES42 On 07-November-24			Bond Future	13.6985	13.7931	66.2172	65.7754	0
19/03/2024	ES42 On 06-February-25			Bond Future	13.8708	13.9696	67.6469	67.1946	0
19/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	746.6000	1198.8600	0.7466	1.1989	0
19/03/2024	ES42 On 08-May-25			Bond Future	14.0630	14.1666	64.7988	64.3360	0
19/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3832.0900	4294.9100	3.8321	4.2949	0
19/03/2024	GOVI On 02-May-24			GOVI	924.0150	922.3160	924.0150	922.3160	730
19/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	269550.0000	286540.0000	26.9550	28.6540	0
19/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	269650.0000	286640.0000	26.9650	28.6640	0
19/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	269750.0000	286740.0000	26.9750	28.6740	0
19/03/2024	GOVI On 01-August-24			GOVI	944.2550	942.5180	944.2550	942.5180	0
19/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	8850.0000	0.0000	0.8850	0.0000	0
19/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	8520.0000	0.0000	0.8520	0
19/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	8750.0000	0.0000	0.8750	0.0000	0
19/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	8620.0000	0.0000	0.8620	0
19/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	8650.0000	0.0000	0.8650	0.0000	0
19/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	8720.0000	0.0000	0.8720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	GOVI On 07-November-24			GOVI	966.5300	964.7500	966.5300	964.7500	0
19/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	177500.0000	159700.0000	17.7500	15.9700	0
19/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	177400.0000	159600.0000	17.7400	15.9600	0
19/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	177300.0000	159500.0000	17.7300	15.9500	0
19/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 06-February-25			GOVI	987.2390	985.4170	987.2390	985.4170	0
19/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	152390.0000	134170.0000	15.2390	13.4170	0
19/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 08-May-25			GOVI	1007.8340	1005.9700	1007.8340	1,005.9700	0
19/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	141660.0000	160300.0000	14.1660	16.0300	0
19/03/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/03/2024	IGOV On 02-May-24			Index Future	345.8450	345.4730	345.8450	345.4730	593
19/03/2024	IGOV On 01-August-24			Index Future	353.5050	353.1240	353.5050	353.1240	0
19/03/2024	IGOV On 07-November-24			Index Future	361.9330	361.5420	361.9330	361.5420	0
19/03/2024	IGOV On 06-February-25			Index Future	369.7680	369.3680	369.7680	369.3680	0
19/03/2024	IGOV On 08-May-25			Index Future	377.5610	377.1510	377.5610	377.1510	0
19/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/03/2024	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
19/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.3500	8.3450	91.6500	91.6550	0
19/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.3500	8.3180	91.6500	91.6820	0
19/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.3400	8.2900	91.6600	91.7100	0
19/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3400	8.2800	91.6600	91.7200	0
19/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3400	8.2800	91.6600	91.7200	0
19/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.2900	8.2650	91.7100	91.7350	0
19/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.2700	8.1500	91.7300	91.8500	0
19/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.0800	7.8900	91.9200	92.1100	0
19/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.0000	7.7650	92.0000	92.2350	0
19/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.9000	7.6500	92.1000	92.3500	0
19/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.8500	7.6600	92.1500	92.3400	0
19/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.9400	7.7100	92.0600	92.2900	0
19/03/2024	R035 On 02-May-24			Bond Future	12.1419	12.1714	82.2397	82.0890	161,972
19/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	46.0400	42.7800	0.0460	0.0428	0
19/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5118.7400	5266.1200	5.1187	5.2661	0
19/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	48.5700	45.1400	0.0486	0.0451	0
19/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5065.7000	5212.9100	5.0657	5.2129	0
19/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	51.1800	47.5700	0.0512	0.0476	0
19/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5012.8000	5159.8300	5.0128	5.1598	0
19/03/2024	R035 On 01-August-24			Bond Future	12.2646	12.2954	84.0412	83.8871	0
19/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1171.5400	1127.1900	1.1715	1.1272	0
19/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3597.4100	3707.1100	3.5974	3.7071	0
19/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1190.5800	1145.7100	1.1906	1.1457	0
19/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3564.2900	3673.4700	3.5643	3.6735	0
19/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1209.9900	1164.6000	1.2100	1.1646	0
19/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3531.5800	3640.2400	3.5316	3.6402	0
19/03/2024	R035 On 07-November-24			Bond Future	12.4118	12.4442	81.5073	81.3490	14,838
19/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2335.4000	2270.6100	2.3354	2.2706	0
19/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3531.6200	3625.1500	3.5316	3.6252	0
19/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2359.4000	2294.1900	2.3594	2.2942	0
19/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3505.6600	3598.7700	3.5057	3.5988	0
19/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2383.5300	2317.8900	2.3835	2.3179	0
19/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3479.8700	3572.5500	3.4799	3.5726	0
19/03/2024	R035 On 06-February-25			Bond Future	12.5699	12.6039	83.2513	83.0886	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2883.7700	2811.0200	2.8838	2.8110	0
19/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3653.6300	3743.5400	3.6536	3.7435	0
19/03/2024	R035 On 08-May-25			Bond Future	12.7383	12.7741	80.4668	80.2996	0
19/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1546.1600	1498.5700	1.5462	1.4986	0
19/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6206.5100	6326.1000	6.2065	6.3261	0
19/03/2024	R053 On 02-May-24			Bond Future	12.8542	12.8737	91.8447	91.7101	5,189
19/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2349.8500	2287.1500	2.3499	2.2872	0
19/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1216.4800	1288.4000	1.2165	1.2884	0
19/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2392.6100	2329.0700	2.3926	2.3291	0
19/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1191.7200	1262.8000	1.1917	1.2628	0
19/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2435.7000	2371.3200	2.4357	2.3713	0
19/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1167.3900	1237.6300	1.1674	1.2376	0
19/03/2024	R053 On 01-August-24			Bond Future	12.9823	13.0026	93.8565	93.7189	0
19/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3607.7700	3541.5000	3.6078	3.5415	0
19/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2615.3900	2686.7400	2.6154	2.6867	0
19/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3647.4500	3580.7100	3.6475	3.5807	0
19/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2588.6100	2659.4900	2.5886	2.6595	0
19/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3687.0600	3619.8600	3.6871	3.6199	0
19/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2561.8600	2632.2800	2.5619	2.6323	0
19/03/2024	R053 On 07-November-24			Bond Future	13.1286	13.1500	90.1973	90.0557	0
19/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2862.7000	2810.6300	2.8627	2.8106	0
19/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5167.6500	5257.1500	5.1677	5.2572	0
19/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2893.9500	2841.4900	2.8940	2.8415	0
19/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5129.2500	5218.3600	5.1293	5.2184	0
19/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2925.0800	2872.2300	2.9251	2.8722	0
19/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5090.8200	5179.5400	5.0908	5.1795	0
19/03/2024	R053 On 06-February-25			Bond Future	13.2784	13.3008	92.1259	91.9803	0
19/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3514.2100	3456.4900	3.5142	3.4565	0
19/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5768.5600	5856.5000	5.7686	5.8565	0
19/03/2024	R053 On 08-May-25			Bond Future	13.4428	13.4664	88.1691	88.0191	0
19/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2847.7000	2799.2300	2.8477	2.7992	0
19/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8245.8600	8347.3900	8.2459	8.3474	0
19/03/2024	R186 On 02-May-24			Bond Future	9.1898	9.1913	106.9306	106.9270	92,962

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2844.7200	2848.3500	2.8447	2.8484	0
19/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2820.6000	2824.2300	2.8206	2.8242	0
19/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2796.4800	2800.1100	2.7965	2.8001	0
19/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1380.0000	1381.0300	1.3800	1.3810	2,030
19/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	130.7800	135.4400	0.1308	0.1354	0
19/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2794.0200	2791.9400	2.7940	2.7919	0
19/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	22.2000	23.7500	0.0222	0.0238	2,030
19/03/2024	R186 On 01-August-24			Bond Future	9.2235	9.2253	103.9647	103.9609	0
19/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	300.0600	301.2900	0.3001	0.3013	0
19/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1464.8200	1469.8800	1.4648	1.4699	0
19/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	307.0300	308.2600	0.3070	0.3083	0
19/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1450.2100	1455.2700	1.4502	1.4553	0
19/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	314.3100	315.5400	0.3143	0.3155	0
19/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1435.9100	1440.9700	1.4359	1.4410	0
19/03/2024	R186 On 07-November-24			Bond Future	9.2703	9.2728	106.4163	106.4116	35,645
19/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	842.6400	842.5400	0.8426	0.8425	0
19/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1110.3300	1114.9300	1.1103	1.1149	0
19/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	853.3300	853.2200	0.8533	0.8532	0
19/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1101.9100	1106.5000	1.1019	1.1065	0
19/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	864.0700	863.9600	0.8641	0.8640	0
19/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1093.5500	1098.1400	1.0936	1.0981	0
19/03/2024	R186 On 06-February-25			Bond Future	9.3603	9.3639	103.3780	103.3720	0
19/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	758.5900	757.5900	0.7586	0.7576	0
19/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1319.6700	1324.7300	1.3197	1.3247	0
19/03/2024	R186 On 08-May-25			Bond Future	9.5250	9.5302	105.5262	105.5185	0
19/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	355.2200	354.1700	0.3552	0.3542	0
19/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1927.0900	1933.7000	1.9271	1.9337	0
19/03/2024	R202 On 02-May-24			Bond Future	259.4809	258.3278	259.4809	258.3278	4,848
19/03/2024	R202 On 01-August-24			Bond Future	260.1516	258.9727	260.1516	258.9727	0
19/03/2024	R202 On 07-November-24			Bond Future	266.3536	265.1445	266.3536	265.1445	0
19/03/2024	R202 On 06-February-25			Bond Future	266.9103	265.6721	266.9103	265.6721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	120.3000	0.0000	0.1203	0.0000	0
19/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	1117.9500	0.0000	1.1180	0
19/03/2024	R202 On 08-May-25			Bond Future	272.5286	271.2603	272.5286	271.2603	0
19/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	218.5700	0.0000	0.2186	0.0000	0
19/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	1049.6600	0.0000	1.0497	0
19/03/2024	R209 On 02-May-24			Bond Future	12.2488	12.2883	63.5444	63.3676	13,443
19/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	17.3600	15.2500	0.0174	0.0153	0
19/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5129.1500	5303.8300	5.1292	5.3038	0
19/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	18.4300	16.2000	0.0184	0.0162	0
19/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5080.2600	5254.8200	5.0803	5.2548	0
19/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	19.5700	17.2100	0.0196	0.0172	0
19/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5031.5000	5205.9300	5.0315	5.2059	0
19/03/2024	R209 On 01-August-24			Bond Future	12.3645	12.4055	64.9364	64.7556	1,690
19/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	773.4000	727.8200	0.7734	0.7278	0
19/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3432.1500	3567.3100	3.4322	3.5673	0
19/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	787.8500	741.6300	0.7879	0.7416	0
19/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3399.8300	3534.3500	3.3998	3.5344	0
19/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	802.4600	755.6100	0.8025	0.7556	0
19/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3367.7100	3501.6000	3.3677	3.5016	0
19/03/2024	R209 On 07-November-24			Bond Future	12.4975	12.5403	63.3105	63.1250	5,237
19/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1937.2900	1862.0100	1.9373	1.8620	0
19/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3203.4000	3313.6000	3.2034	3.3136	0
19/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1957.8600	1882.0600	1.9579	1.8821	0
19/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3179.3400	3289.0200	3.1793	3.2890	0
19/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1978.3300	1902.0200	1.9783	1.9020	0
19/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3155.2300	3264.4000	3.1552	3.2644	0
19/03/2024	R209 On 06-February-25			Bond Future	12.6357	12.6804	64.6650	64.4748	0
19/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2380.9600	2296.2400	2.3810	2.2962	0
19/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3223.9100	3329.3600	3.2239	3.3294	0
19/03/2024	R209 On 08-May-25			Bond Future	12.7892	12.8359	62.8534	62.6584	0
19/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1466.5500	1407.4700	1.4666	1.4075	0
19/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5392.9300	5528.8800	5.3929	5.5289	0
19/03/2024	R210 On 02-May-24			Bond Future	232.5142	232.5936	232.5142	232.5936	198

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R210 On 01-August-24			Bond Future	237.6643	237.7450	237.6643	237.7450	300
19/03/2024	R210 On 07-November-24			Bond Future	240.0007	240.0815	240.0007	240.0815	0
19/03/2024	R210 On 06-February-25			Bond Future	245.1949	245.2748	245.1949	245.2748	0
19/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	5584.9300	5664.7500	5.5849	5.6648	0
19/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	R210 On 08-May-25			Bond Future	246.9566	247.0347	246.9566	247.0347	0
19/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	1073.4500	995.2600	1.0735	0.9953	0
19/03/2024	R213 On 02-May-24			Bond Future	10.9752	10.9886	82.5535	82.4978	25,842
19/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	91.3700	90.2900	0.0914	0.0903	0
19/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3031.8600	3086.4800	3.0319	3.0865	0
19/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	96.3100	95.1400	0.0963	0.0951	0
19/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2993.5700	3048.1000	2.9936	3.0481	0
19/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	101.4400	100.1900	0.1014	0.1002	0
19/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2955.4900	3009.9400	2.9555	3.0099	0
19/03/2024	R213 On 01-August-24			Bond Future	11.0717	11.0859	84.3618	84.3048	0
19/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1317.6000	1299.3700	1.3176	1.2994	0
19/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2175.4200	2214.2100	2.1754	2.2142	0
19/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1336.4500	1318.0200	1.3365	1.3180	0
19/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2153.5000	2192.0900	2.1535	2.1921	0
19/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1355.4400	1336.8200	1.3554	1.3368	0
19/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2131.7500	2170.1500	2.1318	2.1702	0
19/03/2024	R213 On 07-November-24			Bond Future	11.1940	11.2091	82.7897	82.7307	10,002
19/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2355.9300	2330.4600	2.3559	2.3305	0
19/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2293.4300	2326.9500	2.2934	2.3270	0
19/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2377.4600	2351.8300	2.3775	2.3518	0
19/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2276.0000	2309.3600	2.2760	2.3094	0
19/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2399.0700	2373.2800	2.3991	2.3733	0
19/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2258.6800	2291.8800	2.2587	2.2919	0
19/03/2024	R213 On 06-February-25			Bond Future	11.3327	11.3490	84.5618	84.5006	0
19/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2627.8300	2600.1700	2.6278	2.6002	0
19/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2562.6900	2596.2100	2.5627	2.5962	0
19/03/2024	R213 On 08-May-25			Bond Future	11.4875	11.5049	82.7599	82.6962	0
19/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1241.3800	1224.6600	1.2414	1.2247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4871.3000	4918.2000	4.8713	4.9182	0
19/03/2024	R214 On 02-May-24			Bond Future	12.6837	12.7485	58.6022	58.3110	23,211
19/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	7.0600	5.3300	0.0071	0.0053	0
19/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5961.2800	6250.6900	5.9613	6.2507	0
19/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	7.5600	5.7200	0.0076	0.0057	0
19/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5909.3400	6198.6400	5.9093	6.1986	0
19/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	8.0900	6.1300	0.0081	0.0061	0
19/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5857.4900	6146.6700	5.8575	6.1467	0
19/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	222.3900	184.6700	0.2224	0.1847	8,000
19/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2852.6600	3106.0800	2.8527	3.1061	0
19/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	239.6700	199.5300	0.2397	0.1995	5,110
19/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2773.4300	3024.4300	2.7734	3.0244	0
19/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1602.6200	1439.3200	1.6026	1.4393	0
19/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	772.4400	900.2800	0.7724	0.9003	13,110
19/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3759.0700	3511.2400	3.7591	3.5112	0
19/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	176.4500	219.7600	0.1765	0.2198	13,110
19/03/2024	R214 On 01-August-24			Bond Future	12.7990	12.8662	59.8859	59.5883	0
19/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	767.2200	692.8200	0.7672	0.6928	0
19/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3719.1700	3942.3700	3.7192	3.9424	0
19/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	781.5800	706.1500	0.7816	0.7062	0
19/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3685.5300	3907.7000	3.6855	3.9077	0
19/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	795.9700	719.5300	0.7960	0.7195	0
19/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3651.9800	3873.1400	3.6520	3.8731	0
19/03/2024	R214 On 07-November-24			Bond Future	12.9344	13.0045	57.9908	57.6857	0
19/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1949.5400	1825.8300	1.9495	1.8258	0
19/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3440.8800	3622.2300	3.4409	3.6222	0
19/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1970.1900	1845.6500	1.9702	1.8457	0
19/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3416.0600	3596.5800	3.4161	3.5966	0
19/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1990.7800	1865.4000	1.9908	1.8654	0
19/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3391.2200	3570.9000	3.3912	3.5709	0
19/03/2024	R214 On 06-February-25			Bond Future	13.0764	13.1494	59.2315	58.9193	0
19/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2124.4700	1995.7200	2.1245	1.9957	0
19/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3733.5500	3917.0800	3.7336	3.9171	0
19/03/2024	R214 On 08-May-25			Bond Future	13.2249	13.3009	57.1558	56.8363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1635.1300	1530.7000	1.6351	1.5307	0
19/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5293.6200	5508.7700	5.2936	5.5088	0
19/03/2024	R248 On 02-May-24			Bond Future	12.8519	12.9222	71.3271	70.9497	245,896
19/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	1.8900	1.3500	0.0019	0.0014	0
19/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8691.2000	9067.9800	8.6912	9.0680	0
19/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	3.0500	2.2100	0.0031	0.0022	0
19/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8296.3800	8672.8600	8.2964	8.6729	0
19/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	3.2900	2.3900	0.0033	0.0024	0
19/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8230.9600	8607.3800	8.2310	8.6074	0
19/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	3.5600	2.5900	0.0036	0.0026	0
19/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8165.6700	8542.0200	8.1657	8.5420	0
19/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	432.7800	362.0000	0.4328	0.3620	0
19/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2948.7100	3255.2500	2.9487	3.2553	0
19/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2392.4500	2156.7700	2.3925	2.1568	0
19/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	764.9100	906.5500	0.7649	0.9066	0
19/03/2024	R248 On 01-August-24			Bond Future	12.9747	13.0477	72.8895	72.5038	13,000
19/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	864.1000	772.0500	0.8641	0.7721	0
19/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4613.3800	4906.9800	4.6134	4.9070	0
19/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	880.6200	787.2800	0.8806	0.7873	0
19/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4571.7200	4864.0300	4.5717	4.8640	0
19/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	897.4900	802.8300	0.8975	0.8028	0
19/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4530.4900	4821.4800	4.5305	4.8215	0
19/03/2024	R248 On 07-November-24			Bond Future	13.1184	13.1949	70.1562	69.7608	0
19/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2342.2500	2181.8900	2.3423	2.1819	0
19/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4143.5000	4378.4800	4.1435	4.3785	0
19/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2366.7800	2205.3400	2.3668	2.2053	0
19/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4113.6000	4347.5000	4.1136	4.3475	0
19/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2391.6500	2229.1300	2.3917	2.2291	0
19/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4084.1200	4316.9400	4.0841	4.3169	0
19/03/2024	R248 On 06-February-25			Bond Future	13.2693	13.3491	71.6569	71.2523	0
19/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2244.1300	2094.1500	2.2441	2.0942	0
19/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5203.6400	5458.2600	5.2036	5.4583	0
19/03/2024	R248 On 08-May-25			Bond Future	13.4267	13.5101	68.6942	68.2801	0
19/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2123.1800	1983.9800	2.1232	1.9840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6485.5700	6760.3800	6.4856	6.7604	0
19/03/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/03/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0