



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/04/2024 TO: 15/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	2025 On 02-May-24			Bond Future	179.48	179.4007	179.4810	179.4007	9,884.00
15/04/2024	2025 On 01-August-24			Bond Future	181.61	181.5293	181.6113	181.5293	500.00
15/04/2024	2025 On 07-November-24			Bond Future	185.94	185.8530	185.9373	185.8530	0.00
15/04/2024	2029 On 02-May-24			Bond Future	129.00	129.3638	129.0044	129.3638	1,326.00
15/04/2024	2029 On 01-August-24			Bond Future	131.85	132.2207	131.8533	132.2207	8,224.00
15/04/2024	2029 On 07-November-24			Bond Future	133.60	133.9709	133.5950	133.9709	0.00
15/04/2024	2029 On 06-February-25			Bond Future	136.53	136.9124	136.5288	136.9124	0.00
15/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4129	5	4	5	0.00
15/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2029 On 08-May-25			Bond Future	138.05	138.4460	138.0545	138.4460	0.00
15/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	205	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2030 On 02-May-24			Bond Future	10.80	90.6768	90.3472	90.6768	114,230.00
15/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	7	0	0	0	1,000.00
15/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4275	5	4	5	0.00
15/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
15/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	601	1	1	1	1,080.00
15/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5857	6	6	6	0.00
15/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	258	0	0	0	500.00
15/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1398	2	1	2	500.00
15/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8541	9	9	9	0.00
15/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
15/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	184	0	0	0	0.00
15/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	977	1	1	1	0.00
15/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
15/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	541	0	1	0	0.00
15/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2552	2	3	2	0.00
15/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	4	0	0	0	1,000.00
15/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4582	4	5	4	0.00
15/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3883	4	4	4	0.00
15/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3965	4	4	4	0.00
15/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3924	4	4	4	0.00
15/04/2024	2030 On 01-August-24			Bond Future	10.92	88.6512	88.3144	88.6512	26,286.00
15/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	535	1	1	1	0.00
15/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	524	1	1	1	0.00
15/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	546	1	1	1	0.00
15/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2555	2	3	2	0.00
15/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2610	2	3	2	0.00
15/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2582	2	3	2	0.00
15/04/2024	2030 On 07-November-24			Bond Future	11.05	90.7394	90.3948	90.7394	1,650.00
15/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1350	2	1	2	0.00
15/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1334	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1366	2	1	2	0.00
15/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2402	2	2	2	0.00
15/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2443	2	2	2	0.00
15/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2423	2	2	2	0.00
15/04/2024	2030 On 06-February-25			Bond Future	11.18	88.6998	88.3480	88.6998	0.00
15/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1341	1	1	1	0.00
15/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3099	3	3	3	0.00
15/04/2024	2030 On 08-May-25			Bond Future	11.35	90.5969	90.2378	90.5969	0.00
15/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	480	1	0	1	0.00
15/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3374	4	3	4	0.00
15/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	807	1	1	1	1,640.00
15/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1713	2	2	2	1,640.00
15/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4336	4	4	4	0.00
15/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5340	5	5	5	0.00
15/04/2024	2032 On 02-May-24			Bond Future	11.68	83.8437	83.4193	83.8437	122,652.00
15/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
15/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	1	0	0	0	1,000.00
15/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5231	6	5	6	0.00
15/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1048	1	1	1	0.00
15/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	58	0	0	0	0.00
15/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
15/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	154	0	0	0	1,550.00
15/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
15/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7045	7	7	7	0.00
15/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
15/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	20	0	0	0	500.00
15/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	6365	7	6	7	0.00
15/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	98	0	0	0	0.00
15/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
15/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1923	2	2	2	17,000.00
15/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6498	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1	0	0	0	500.00
15/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2726	2	3	2	0.00
15/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
15/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1658	1	2	1	0.00
15/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4792	4	5	4	0.00
15/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2207	2	2	2	500.00
15/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5178	5	5	5	0.00
15/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	478	0	0	0	500.00
15/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	7	0	0	0	1,000.00
15/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5081	5	5	5	0.00
15/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3789	3	4	3	0.00
15/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6202	6	6	6	0.00
15/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5323	5	5	5	0.00
15/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5226	5	5	5	0.00
15/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5275	5	5	5	0.00
15/04/2024	2032 On 01-August-24			Bond Future	11.81	85.6747	85.2409	85.6747	64,031.00
15/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	506	1	1	1	0.00
15/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	518	1	1	1	0.00
15/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	495	1	0	1	0.00
15/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3538	3	4	3	0.00
15/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3470	3	3	3	0.00
15/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3504	3	4	3	0.00
15/04/2024	2032 On 07-November-24			Bond Future	11.96	83.5256	83.0818	83.5256	4,260.00
15/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1330	2	1	2	0.00
15/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1347	2	1	2	0.00
15/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1313	1	1	1	0.00
15/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	6326	7	6	7	0.00
15/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1624	2	2	2	1,615.00
15/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	670	1	1	1	1,615.00
15/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	3006	3	3	3	0.00
15/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3436	3	3	3	0.00
15/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3382	3	3	3	0.00
15/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3409	3	3	3	0.00
15/04/2024	2032 On 06-February-25			Bond Future	12.12	85.3392	84.8859	85.3392	0.00
15/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1863	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3525	3	4	3	0.00
15/04/2024	2032 On 08-May-25			Bond Future	12.29	82.9985	82.5358	82.9985	0.00
15/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	563	1	1	1	0.00
15/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6332	6	6	6	0.00
15/04/2024	2033 On 02-May-24			Bond Future	121.10	121.2886	121.0990	121.2886	1,707.00
15/04/2024	2033 On 01-August-24			Bond Future	123.77	123.9672	123.7733	123.9672	6,877.00
15/04/2024	2033 On 07-November-24			Bond Future	125.23	125.4241	125.2259	125.4241	0.00
15/04/2024	2033 On 06-February-25			Bond Future	127.98	128.1781	127.9759	128.1781	0.00
15/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3036	3	3	3	0.00
15/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2033 On 08-May-25			Bond Future	129.22	129.4221	129.2159	129.4221	0.00
15/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1404	1	1	1	0.00
15/04/2024	2037 On 02-May-24			Bond Future	12.85	75.8968	75.3052	75.8968	45,290.00
15/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	7408	7	7	7	0.00
15/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7521	7	8	7	0.00
15/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	7464	7	7	7	0.00
15/04/2024	2037 On 01-August-24			Bond Future	13.00	73.2981	72.6935	73.2981	165,710.00
15/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	362	0	0	0	0.00
15/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	353	0	0	0	0.00
15/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	371	0	0	0	1,383.00
15/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4534	5	5	5	0.00
15/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2424	3	2	3	0.00
15/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1620	1	2	1	1,383.00
15/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	739	1	1	1	1,383.00
15/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4872	4	5	4	0.00
15/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4959	4	5	4	0.00
15/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4915	4	5	4	0.00
15/04/2024	2037 On 07-November-24			Bond Future	13.16	75.0244	74.4057	75.0244	9,175.00
15/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1408	2	1	2	0.00
15/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1389	2	1	2	0.00

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15/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1427	2	1	2	0.00
15/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	4214	4	4	4	0.00
15/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	4277	4	4	4	0.00
15/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	4246	4	4	4	0.00
15/04/2024	2037 On 06-February-25			Bond Future	13.33	72.3924	71.7605	72.3924	0.00
15/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1744	2	2	2	0.00
15/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4444	4	4	4	0.00
15/04/2024	2037 On 08-May-25			Bond Future	13.51	73.9394	73.2942	73.9394	3,975.00
15/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	763	1	1	1	0.00
15/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	2698	3	3	3	7,500.00
15/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3425	3	3	3	0.00
15/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6821	6	7	6	0.00
15/04/2024	2038 On 02-May-24			Bond Future	132.02	132.6100	132.0214	132.6100	3,115.00
15/04/2024	2038 On 01-August-24			Bond Future	132.87	133.4761	132.8744	133.4761	1,991.00
15/04/2024	2038 On 07-November-24			Bond Future	136.04	136.6550	136.0394	136.6550	0.00
15/04/2024	2038 On 06-February-25			Bond Future	136.91	137.5395	136.9106	137.5395	0.00
15/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1681	2	2	2	0.00
15/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2038 On 08-May-25			Bond Future	139.87	140.5165	139.8744	140.5165	0.00
15/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	194	1	0	1	0.00
15/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2040 On 02-May-24			Bond Future	13.10	75.7430	75.3070	75.7430	122,908.00
15/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	8448	8	8	8	0.00
15/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	8326	8	8	8	0.00
15/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	8387	8	8	8	0.00
15/04/2024	2040 On 01-August-24			Bond Future	13.25	72.8907	72.4450	72.8907	12,766.00
15/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	363	0	0	0	0.00
15/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	373	0	0	0	0.00
15/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	354	0	0	0	0.00
15/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	318	0	0	0	680.00
15/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1174	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	2729	3	3	3	0.00
15/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1321	2	1	2	7,500.00
15/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5525	5	6	5	0.00
15/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1601	1	2	1	680.00
15/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2887	3	3	3	0.00
15/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	3107	3	3	3	680.00
15/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	5336	5	5	5	0.00
15/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	5242	5	5	5	0.00
15/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	5289	5	5	5	0.00
15/04/2024	2040 On 07-November-24			Bond Future	13.42	74.6073	74.1513	74.6073	8,677.00
15/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1525	2	2	2	0.00
15/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1545	2	2	2	0.00
15/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1505	2	2	2	0.00
15/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4457	4	4	4	0.00
15/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	4391	4	4	4	0.00
15/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4424	4	4	4	0.00
15/04/2024	2040 On 06-February-25			Bond Future	13.58	71.7155	71.2498	71.7155	0.00
15/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	1870	2	2	2	0.00
15/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	5046	5	5	5	0.00
15/04/2024	2040 On 08-May-25			Bond Future	13.76	73.2476	72.7722	73.2476	3,900.00
15/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1350	1	1	1	0.00
15/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	2904	3	3	3	7,500.00
15/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4515	4	5	4	0.00
15/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	7077	7	7	7	0.00
15/04/2024	2044 On 02-May-24			Bond Future	13.19	71.7972	71.3632	71.7972	81,456.00
15/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	422	1	0	1	0.00
15/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	21	0	0	0	0.00
15/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	122	0	0	0	0.00
15/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	2421	2	2	2	10,030.00
15/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3699	3	4	3	4,200.00
15/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	1387	1	1	1	10,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	8585	8	9	8	0.00
15/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8710	8	9	8	0.00
15/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8647	8	9	8	0.00
15/04/2024	2044 On 01-August-24			Bond Future	13.33	68.9838	68.5402	68.9838	66,112.00
15/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	271	0	0	0	0.00
15/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	263	0	0	0	0.00
15/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	279	0	0	0	0.00
15/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5835	5	6	5	0.00
15/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5935	6	6	6	0.00
15/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5885	6	6	6	0.00
15/04/2024	2044 On 07-November-24			Bond Future	13.49	70.6083	70.1545	70.6083	200.00
15/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1446	2	1	2	0.00
15/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1426	2	1	2	0.00
15/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1465	2	1	2	0.00
15/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	4385	4	4	4	0.00
15/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	4452	4	4	4	0.00
15/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	4418	4	4	4	0.00
15/04/2024	2044 On 06-February-25			Bond Future	13.65	67.7550	67.2915	67.7550	0.00
15/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	1807	2	2	2	0.00
15/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4975	5	5	5	0.00
15/04/2024	2044 On 08-May-25			Bond Future	13.82	69.2023	68.7292	69.2023	0.00
15/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1142	1	1	1	0.00
15/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6737	6	7	6	0.00
15/04/2024	2046 On 02-May-24			Bond Future	113.26	113.7809	113.2638	113.7809	11,752.00
15/04/2024	2046 On 01-August-24			Bond Future	115.76	116.2936	115.7650	116.2936	10,720.00
15/04/2024	2046 On 07-November-24			Bond Future	116.32	116.8650	116.3239	116.8650	0.00
15/04/2024	2046 On 06-February-25			Bond Future	118.88	119.4304	118.8779	119.4304	0.00
15/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4868	5	5	5	0.00
15/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2046 On 08-May-25			Bond Future	119.20	119.7669	119.2027	119.7669	0.00
15/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2767	2	3	2	0.00
15/04/2024	2050 On 02-May-24			Bond Future	115.28	115.0847	115.2802	115.0847	11,423.00
15/04/2024	2050 On 01-August-24			Bond Future	115.53	115.3294	115.5291	115.3294	10,327.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	2050 On 07-November-24			Bond Future	118.28	118.0762	118.2809	118.0762	0.00
15/04/2024	2050 On 06-February-25			Bond Future	118.52	118.3105	118.5199	118.3105	0.00
15/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	2920	3	3	3	0.00
15/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/04/2024	2050 On 08-May-25			Bond Future	121.09	120.8711	121.0854	120.8711	0.00
15/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
15/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	75	0	0	0	0.00
15/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	AL37 On 02-May-24			Index Future	923.98	928.0810	923.9780	928.0810	0.00
15/04/2024	AL37 On 01-August-24			Index Future	944.15	948.3490	944.1530	948.3490	0.00
15/04/2024	AL37 On 07-November-24			Index Future	966.41	970.6970	966.4100	970.6970	0.00
15/04/2024	AL37 On 06-February-25			Index Future	987.42	991.7970	987.4240	991.7970	0.00
15/04/2024	AL37 On 08-May-25			Index Future	1008.61	1013.0710	1008.6140	1013.0710	0.00
15/04/2024	AL7T On 02-May-24			Index Future	1059.45	1065.2750	1059.4460	1065.2750	0.00
15/04/2024	AL7T On 01-August-24			Index Future	1082.58	1088.5390	1082.5780	1088.5390	0.00
15/04/2024	AL7T On 07-November-24			Index Future	1108.10	1114.1910	1108.0980	1114.1910	0.00
15/04/2024	AL7T On 06-February-25			Index Future	1132.19	1138.4100	1132.1930	1138.4100	0.00
15/04/2024	AL7T On 08-May-25			Index Future	1156.49	1162.8290	1156.4900	1162.8290	0.00
15/04/2024	ALBI On 02-May-24			Index Future	923.41	928.0360	923.4060	928.0360	91.00
15/04/2024	ALBI On 01-August-24			Index Future	943.57	948.3020	943.5680	948.3020	0.00
15/04/2024	ALBI On 07-November-24			Index Future	965.81	970.6500	965.8110	970.6500	16.00
15/04/2024	ALBI On 06-February-25			Index Future	986.81	991.7480	986.8120	991.7480	0.00
15/04/2024	ALBI On 08-May-25			Index Future	1007.99	1013.0220	1007.9890	1013.0220	0.00
15/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	ES33 On 02-May-24			Bond Future	13.27	71.1102	70.6369	71.1102	0.00
15/04/2024	ES33 On 01-August-24			Bond Future	13.45	72.6807	72.1968	72.6807	0.00
15/04/2024	ES33 On 07-November-24			Bond Future	13.66	70.6085	70.1133	70.6085	0.00
15/04/2024	ES33 On 06-February-25			Bond Future	13.87	72.1575	71.6517	72.1575	0.00
15/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
15/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	2080	2	2	2	0.00
15/04/2024	ES33 On 08-May-25			Bond Future	14.10	69.9135	69.3970	69.9135	0.00
15/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
15/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	5375	5	5	5	0.00
15/04/2024	ES42 On 02-May-24			Bond Future	13.58	66.7835	66.3809	66.7835	0.00
15/04/2024	ES42 On 01-August-24			Bond Future	13.74	68.2584	67.8468	68.2584	0.00
15/04/2024	ES42 On 07-November-24			Bond Future	13.92	65.6155	65.1943	65.6155	0.00
15/04/2024	ES42 On 06-February-25			Bond Future	14.10	67.0541	66.6238	67.0541	0.00
15/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
15/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1770	1	2	1	0.00
15/04/2024	ES42 On 08-May-25			Bond Future	14.29	64.2349	63.7955	64.2349	0.00
15/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
15/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4835	4	5	4	0.00
15/04/2024	GOVI On 02-May-24			GOVI	909.74	914.2230	909.7370	914.2230	313.00
15/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	412530	37	41	37	0.00
15/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	412430	37	41	37	0.00
15/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	412330	37	41	37	0.00
15/04/2024	GOVI On 01-August-24			GOVI	929.60	934.1880	929.6010	934.1880	423.00
15/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	137890	9	14	9	0.00
15/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	137790	9	14	9	0.00
15/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	137690	9	14	9	0.00
15/04/2024	GOVI On 07-November-24			GOVI	951.51	956.2030	951.5140	956.2030	0.00
15/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	27240	7	3	7	0.00
15/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	27140	7	3	7	0.00
15/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	27340	7	3	7	0.00
15/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 06-February-25			GOVI	972.21	976.9880	972.2050	976.9880	0.00
15/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	2050	5	0	5	0.00
15/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 08-May-25			GOVI	993.07	997.9440	993.0680	997.9440	0.00
15/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
15/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	289320	24	29	24	0.00
15/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/04/2024	IGOV On 02-May-24			Index Future	346.83	347.5310	346.8320	347.5310	590.00
15/04/2024	IGOV On 01-August-24			Index Future	354.49	355.2060	354.4910	355.2060	0.00
15/04/2024	IGOV On 07-November-24			Index Future	362.94	363.6670	362.9380	363.6670	0.00
15/04/2024	IGOV On 06-February-25			Index Future	370.91	371.6540	370.9120	371.6540	0.00
15/04/2024	IGOV On 08-May-25			Index Future	378.95	379.7060	378.9520	379.7060	0.00
15/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
15/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
15/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
15/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
15/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
15/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
15/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
15/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.8200	91.8200	91.8200	0.00
15/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	0.00
15/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.24	91.7600	91.7600	91.7600	0.00
15/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
15/04/2024	R035 On 02-May-24			Bond Future	12.46	81.0648	80.6198	81.0648	153,252.00
15/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6693	6	7	6	0.00
15/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6582	6	7	6	0.00
15/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6637	6	7	6	0.00
15/04/2024	R035 On 01-August-24			Bond Future	12.60	82.8350	82.3803	82.8350	11,108.00
15/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	459	1	0	1	0.00
15/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	470	1	0	1	0.00
15/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	448	1	0	1	0.00
15/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4535	4	5	4	0.00
15/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4453	4	4	4	0.00
15/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4494	4	4	4	0.00
15/04/2024	R035 On 07-November-24			Bond Future	12.76	80.2708	79.8056	80.2708	14,838.00
15/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1390	2	1	2	0.00
15/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1408	2	1	2	0.00
15/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1371	2	1	2	0.00
15/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	4269	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	4206	4	4	4	0.00
15/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	4238	4	4	4	0.00
15/04/2024	R035 On 06-February-25			Bond Future	12.93	82.0139	81.5388	82.0139	0.00
15/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	1853	2	2	2	0.00
15/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4335	4	4	4	0.00
15/04/2024	R035 On 08-May-25			Bond Future	13.11	79.2523	78.7673	79.2523	0.00
15/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	760	1	1	1	0.00
15/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7120	7	7	7	0.00
15/04/2024	R053 On 02-May-24			Bond Future	13.07	90.9184	90.3840	90.9184	5,189.00
15/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1019	1	1	1	0.00
15/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	987	1	1	1	0.00
15/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1051	1	1	1	0.00
15/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	1244	1	1	1	0.00
15/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	1314	1	1	1	0.00
15/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	1279	1	1	1	0.00
15/04/2024	R053 On 01-August-24			Bond Future	13.21	92.9039	92.3577	92.9039	0.00
15/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2557	3	3	3	0.00
15/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2591	3	3	3	0.00
15/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2523	3	3	3	0.00
15/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	3029	3	3	3	0.00
15/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2965	3	3	3	0.00
15/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2997	3	3	3	0.00
15/04/2024	R053 On 07-November-24			Bond Future	13.36	89.2199	88.6611	89.2199	0.00
15/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2084	2	2	2	0.00
15/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2057	2	2	2	0.00
15/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2110	2	2	2	0.00
15/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	5812	5	6	5	0.00
15/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5898	6	6	6	0.00
15/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5855	6	6	6	0.00
15/04/2024	R053 On 06-February-25			Bond Future	13.52	91.1565	90.5858	91.1565	0.00
15/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	2620	3	3	3	0.00
15/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	6415	6	6	6	0.00
15/04/2024	R053 On 08-May-25			Bond Future	13.69	87.2341	86.6515	87.2341	0.00
15/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	1860	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8776	8	9	8	0.00
15/04/2024	R186 On 02-May-24			Bond Future	9.50	106.3806	106.2170	106.3806	81,037.00
15/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	637	1	1	1	2,030.00
15/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2062	2	2	2	0.00
15/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	3	0	0	0	2,030.00
15/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	101	0	0	0	0.00
15/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3510	3	4	3	0.00
15/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3558	3	4	3	0.00
15/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3534	3	4	3	0.00
15/04/2024	R186 On 01-August-24			Bond Future	9.57	103.3958	103.2285	103.3958	25,511.00
15/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	61	0	0	0	0.00
15/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	58	0	0	0	0.00
15/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	63	0	0	0	0.00
15/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1921	2	2	2	0.00
15/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1959	2	2	2	0.00
15/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1940	2	2	2	0.00
15/04/2024	R186 On 07-November-24			Bond Future	9.67	105.8316	105.6606	105.8316	35,599.00
15/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	433	0	0	0	0.00
15/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	441	1	0	1	0.00
15/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	425	0	0	0	0.00
15/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1448	1	1	1	0.00
15/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1426	1	1	1	0.00
15/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1437	1	1	1	0.00
15/04/2024	R186 On 06-February-25			Bond Future	9.80	102.8140	102.6397	102.8140	0.00
15/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	366	0	0	0	0.00
15/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1666	2	2	2	0.00
15/04/2024	R186 On 08-May-25			Bond Future	10.00	105.0137	104.8359	105.0137	0.00
15/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	166	0	0	0	0.00
15/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2428	2	2	2	0.00
15/04/2024	R202 On 02-May-24			Bond Future	259.33	259.5356	259.3350	259.5356	460.00
15/04/2024	R202 On 01-August-24			Bond Future	259.98	260.1893	259.9840	260.1893	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R202 On 07-November-24			Bond Future	266.18	266.3864	266.1769	266.3864	0.00
15/04/2024	R202 On 06-February-25			Bond Future	266.81	267.0200	266.8067	267.0200	0.00
15/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	17	0	0	0	0.00
15/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/04/2024	R202 On 08-May-25			Bond Future	272.58	272.8000	272.5830	272.8000	0.00
15/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	273	0	0	0	0.00
15/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
15/04/2024	R209 On 02-May-24			Bond Future	12.56	62.6619	62.1607	62.6619	11,698.00
15/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6496	6	6	6	0.00
15/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6396	6	6	6	0.00
15/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6446	6	6	6	0.00
15/04/2024	R209 On 01-August-24			Bond Future	12.69	64.0303	63.5181	64.0303	4,522.00
15/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	321	0	0	0	0.00
15/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	330	0	0	0	0.00
15/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	313	0	0	0	0.00
15/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4390	4	4	4	0.00
15/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4313	4	4	4	0.00
15/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4352	4	4	4	0.00
15/04/2024	R209 On 07-November-24			Bond Future	12.84	62.3816	61.8574	62.3816	5,237.00
15/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1180	1	1	1	0.00
15/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1164	1	1	1	0.00
15/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1196	1	1	1	0.00
15/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3826	4	4	4	0.00
15/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3883	4	4	4	0.00
15/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3855	4	4	4	0.00
15/04/2024	R209 On 06-February-25			Bond Future	12.98	63.7361	63.2007	63.7361	0.00
15/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1585	2	2	2	0.00
15/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3892	4	4	4	0.00
15/04/2024	R209 On 08-May-25			Bond Future	13.14	61.9432	61.3965	61.9432	0.00
15/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	699	1	1	1	0.00
15/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6082	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R210 On 02-May-24			Bond Future	234.03	234.0351	234.0341	234.0351	110.00
15/04/2024	R210 On 01-August-24			Bond Future	239.20	239.2037	239.2024	239.2037	823.00
15/04/2024	R210 On 07-November-24			Bond Future	241.57	241.5683	241.5676	241.5683	0.00
15/04/2024	R210 On 06-February-25			Bond Future	246.87	246.8719	246.8719	246.8719	0.00
15/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7262	7	7	7	0.00
15/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/04/2024	R210 On 08-May-25			Bond Future	248.81	248.8080	248.8088	248.8080	0.00
15/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	779	1	1	1	0.00
15/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
15/04/2024	R213 On 02-May-24			Bond Future	11.33	81.4683	81.0842	81.4683	25,038.00
15/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4323	4	4	4	0.00
15/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4410	4	4	4	0.00
15/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4367	4	4	4	0.00
15/04/2024	R213 On 01-August-24			Bond Future	11.45	83.2474	82.8548	83.2474	622.00
15/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	546	1	1	1	0.00
15/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	534	1	1	1	0.00
15/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	523	1	1	1	0.00
15/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2888	3	3	3	0.00
15/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2859	3	3	3	0.00
15/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2829	3	3	3	0.00
15/04/2024	R213 On 07-November-24			Bond Future	11.59	81.6470	81.2454	81.6470	10,002.00
15/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1394	2	1	2	0.00
15/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1411	2	1	2	0.00
15/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1377	2	1	2	0.00
15/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2859	3	3	3	0.00
15/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2815	3	3	3	0.00
15/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2837	3	3	3	0.00
15/04/2024	R213 On 06-February-25			Bond Future	11.75	83.4204	83.0103	83.4204	0.00
15/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1665	2	2	2	0.00
15/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3152	3	3	3	0.00
15/04/2024	R213 On 08-May-25			Bond Future	11.91	81.6441	81.2254	81.6441	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	571	1	1	1	0.00
15/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5736	5	6	5	0.00
15/04/2024	R214 On 02-May-24			Bond Future	12.90	58.0301	57.6581	58.0301	21,492.00
15/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	2710	3	3	3	0.00
15/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	659	1	1	1	0.00
15/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	9	0	0	0	8,000.00
15/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	11	0	0	0	5,110.00
15/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3489	3	3	3	0.00
15/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	773	1	1	1	13,110.00
15/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3584	3	4	3	0.00
15/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	71	0	0	0	13,110.00
15/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6898	7	7	7	0.00
15/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6794	6	7	6	0.00
15/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6846	6	7	6	0.00
15/04/2024	R214 On 01-August-24			Bond Future	13.02	59.2973	58.9171	59.2973	1,331.00
15/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	365	0	0	0	0.00
15/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	347	0	0	0	0.00
15/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	356	0	0	0	0.00
15/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	4228	4	4	4	0.00
15/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	4268	4	4	4	0.00
15/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	4190	4	4	4	0.00
15/04/2024	R214 On 07-November-24			Bond Future	13.16	57.3871	56.9980	57.3871	245.00
15/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1283	1	1	1	0.00
15/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1266	1	1	1	0.00
15/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1300	1	1	1	0.00
15/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3693	3	4	3	0.00
15/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3750	4	4	4	0.00
15/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3722	3	4	3	0.00
15/04/2024	R214 On 06-February-25			Bond Future	13.31	58.6332	58.2359	58.6332	0.00
15/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1583	2	2	2	0.00
15/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	4188	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R214 On 08-May-25			Bond Future	13.46	56.5799	56.1742	56.5799	0.00
15/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1178	1	1	1	0.00
15/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5818	6	6	6	0.00
15/04/2024	R248 On 02-May-24			Bond Future	13.08	70.6248	70.1017	70.6248	37,401.00
15/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
15/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	24	0	0	0	0.00
15/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1083	1	1	1	0.00
15/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	681	1	1	1	0.00
15/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3766	3	4	3	0.00
15/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9915	9	10	9	0.00
15/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	9519	9	10	9	0.00
15/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	9388	9	9	9	0.00
15/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	9453	9	9	9	0.00
15/04/2024	R248 On 01-August-24			Bond Future	13.22	72.1671	71.6325	72.1671	233,531.00
15/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	412	1	0	1	0.00
15/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	423	1	0	1	0.00
15/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	402	1	0	1	0.00
15/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	5408	5	5	5	0.00
15/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	5313	5	5	5	0.00
15/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	5360	5	5	5	0.00
15/04/2024	R248 On 07-November-24			Bond Future	13.37	69.4151	68.8681	69.4151	0.00
15/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1499	2	1	2	0.00
15/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1519	2	2	2	0.00
15/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1479	2	1	2	0.00
15/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4568	4	5	4	0.00
15/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	4499	4	4	4	0.00
15/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4534	4	5	4	0.00
15/04/2024	R248 On 06-February-25			Bond Future	13.53	70.9222	70.3636	70.9222	0.00
15/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1485	2	1	2	0.00
15/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5737	5	6	5	0.00
15/04/2024	R248 On 08-May-25			Bond Future	13.69	67.9864	67.4160	67.9864	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1110	1	1	1	0.00
15/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6751	6	7	6	0.00
15/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00