



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: 28/05/2024 TO: 28/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	2025 On 01-August-24			Bond Future	181.89	181.9721	181.8923	181.9721	4,870.00
28/05/2024	2025 On 07-November-24			Bond Future	186.24	186.3190	186.2379	186.3190	4,944.00
28/05/2024	2029 On 01-August-24			Bond Future	130.49	130.8946	130.4907	130.8946	9,571.00
28/05/2024	2029 On 07-November-24			Bond Future	132.20	132.6163	132.2028	132.6163	0.00
28/05/2024	2029 On 06-February-25			Bond Future	135.11	135.5333	135.1118	135.5333	0.00
28/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	2712	3	3	3	0.00
28/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/05/2024	2029 On 08-May-25			Bond Future	136.66	137.0851	136.6558	137.0851	0.00
28/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	1194	1	1	1	0.00
28/05/2024	2029 On 07-August-25			Bond Future	139.55	139.9837	139.5471	139.9837	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
28/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2137	3	2	3	0.00
28/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
28/05/2024	2030 On 01-August-24			Bond Future	10.58	89.4358	89.5882	89.4358	118,500.00
28/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	781	1	1	1	0.00
28/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	797	1	1	1	0.00
28/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	765	1	1	1	0.00
28/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	535	1	1	1	600.00
28/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1426	1	1	1	600.00
28/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3052	3	3	3	0.00
28/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	334	0	0	0	600.00
28/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1966	2	2	2	0.00
28/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	941	1	1	1	0.00
28/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1578	2	2	2	0.00
28/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1533	2	2	2	0.00
28/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1555	2	2	2	0.00
28/05/2024	2030 On 07-November-24			Bond Future	10.68	91.5488	91.7051	91.5488	54,260.00
28/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	1855	2	2	2	0.00
28/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1835	2	2	2	0.00
28/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	1875	2	2	2	0.00
28/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	947	1	1	1	600.00
28/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1775	2	2	2	600.00
28/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4826	5	5	5	0.00
28/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	477	1	0	1	600.00
28/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1684	2	2	2	0.00
28/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2708	3	3	3	0.00
28/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1601	2	2	2	0.00
28/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1634	2	2	2	0.00
28/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1617	2	2	2	0.00
28/05/2024	2030 On 06-February-25			Bond Future	10.80	89.5303	89.6908	89.5303	0.00
28/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	1900	2	2	2	0.00
28/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2316	3	2	3	0.00
28/05/2024	2030 On 08-May-25			Bond Future	10.93	91.4841	91.6488	91.4841	0.00
28/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	910	1	1	1	0.00
28/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4382	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
28/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1355	1	1	1	1,640.00
28/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	1935	2	2	2	2,280.00
28/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5418	5	5	5	0.00
28/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1003	1	1	1	2,280.00
28/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2746	3	3	3	0.00
28/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1310	2	1	2	1,640.00
28/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3473	4	3	4	0.00
28/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4359	5	4	5	0.00
28/05/2024	2030 On 07-August-25			Bond Future	11.10	89.3836	89.5529	89.3836	0.00
28/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2618	3	3	3	0.00
28/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4720	5	5	5	0.00
28/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1587	2	2	2	1,054.00
28/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1523	2	2	2	1,054.00
28/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3618	4	4	4	0.00
28/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2596	3	3	3	0.00
28/05/2024	2032 On 01-August-24			Bond Future	11.43	86.7119	86.9380	86.7119	94,251.00
28/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	820	1	1	1	0.00
28/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	802	1	1	1	0.00
28/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	838	1	1	1	0.00
28/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5055	5	5	5	0.00
28/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	1919	2	2	2	600.00
28/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4210	4	4	4	0.00
28/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	767	1	1	1	600.00
28/05/2024	2032 On 01-August-24	11.66	Call	Bond Future	2061	2	2	2	0.00
28/05/2024	2032 On 01-August-24	11.66	Put	Bond Future	1028	1	1	1	100.00
28/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1106	1	1	1	0.00
28/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	374	0	0	0	600.00
28/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2205	2	2	2	0.00
28/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	256	0	0	0	11,000.00
28/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2094	2	2	2	0.00
28/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2149	2	2	2	0.00
28/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2121	2	2	2	0.00
28/05/2024	2032 On 07-November-24			Bond Future	11.56	84.5929	84.8245	84.5929	52,889.00
28/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2018	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
28/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2040	2	2	2	0.00
28/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	1995	2	2	2	0.00
28/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1276	1	1	1	600.00
28/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2324	2	2	2	600.00
28/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6367	6	6	6	0.00
28/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7737	8	8	8	0.00
28/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2397	2	2	2	1,615.00
28/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	338	0	0	0	1,615.00
28/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2036	2	2	2	0.00
28/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	574	1	1	1	600.00
28/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2093	2	2	2	0.00
28/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3252	4	3	4	0.00
28/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2375	3	2	3	0.00
28/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2333	3	2	3	0.00
28/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2354	3	2	3	0.00
28/05/2024	2032 On 06-February-25			Bond Future	11.69	86.4330	86.6704	86.4330	0.00
28/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2745	3	3	3	0.00
28/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2623	3	3	3	0.00
28/05/2024	2032 On 08-May-25			Bond Future	11.83	84.1521	84.3953	84.1521	0.00
28/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1503	1	2	1	0.00
28/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5413	6	5	6	0.00
28/05/2024	2032 On 07-August-25			Bond Future	12.00	85.9074	86.1568	85.9074	0.00
28/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3526	3	4	3	0.00
28/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3501	4	4	4	0.00
28/05/2024	2033 On 01-August-24			Bond Future	122.10	122.3136	122.0965	122.3136	7,742.00
28/05/2024	2033 On 07-November-24			Bond Future	123.51	123.7325	123.5105	123.7325	0.00
28/05/2024	2033 On 06-February-25			Bond Future	126.23	126.4541	126.2282	126.4541	0.00
28/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	1288	2	1	2	0.00
28/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/05/2024	2033 On 08-May-25			Bond Future	127.48	127.7052	127.4757	127.7052	0.00
28/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	3144	3	3	3	0.00
28/05/2024	2033 On 07-August-25			Bond Future	130.17	130.4055	130.1728	130.4055	0.00
28/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	1523	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
28/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/05/2024	2037 On 01-August-24			Bond Future	12.49	74.7910	75.2307	74.7910	190,374.00
28/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	766	1	1	1	0.00
28/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	783	1	1	1	1,383.00
28/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	748	1	1	1	0.00
28/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6510	6	7	6	0.00
28/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3899	4	4	4	0.00
28/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	558	1	1	1	1,383.00
28/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	177	0	0	0	1,383.00
28/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	2817	3	3	3	0.00
28/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	2747	3	3	3	0.00
28/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	2782	3	3	3	0.00
28/05/2024	2037 On 07-November-24			Bond Future	12.63	76.5580	77.0083	76.5580	14,225.00
28/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2430	2	2	2	0.00
28/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2404	2	2	2	0.00
28/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2457	2	2	2	0.00
28/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2642	3	3	3	0.00
28/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2689	3	3	3	0.00
28/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2665	3	3	3	0.00
28/05/2024	2037 On 06-February-25			Bond Future	12.77	73.9624	74.4232	73.9624	0.00
28/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3149	3	3	3	0.00
28/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3187	4	3	4	0.00
28/05/2024	2037 On 08-May-25			Bond Future	12.92	75.5758	76.0472	75.5758	3,975.00
28/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2357	2	2	2	0.00
28/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5077	5	5	5	7,500.00
28/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2995	3	3	3	15,000.00
28/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4934	5	5	5	7,500.00
28/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3139	3	3	3	0.00
28/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	4791	5	5	5	0.00
28/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3052	3	3	3	0.00
28/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5662	6	6	6	0.00
28/05/2024	2037 On 07-August-25			Bond Future	13.09	72.8908	73.3732	72.8908	0.00
28/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4044	4	4	4	0.00
28/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4443	5	4	5	0.00

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28/05/2024	2038 On 01-August-24			Bond Future	131.09	131.0159	131.0899	131.0159	3,162.00
28/05/2024	2038 On 07-November-24			Bond Future	134.22	134.1455	134.2217	134.1455	425.00
28/05/2024	2038 On 06-February-25			Bond Future	135.05	134.9703	135.0499	134.9703	0.00
28/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	180	0	0	0	0.00
28/05/2024	2038 On 08-May-25			Bond Future	138.03	137.9484	138.0306	137.9484	0.00
28/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1649	2	2	2	0.00
28/05/2024	2038 On 07-August-25			Bond Future	138.78	138.6880	138.7751	138.6880	0.00
28/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	785	1	1	1	0.00
28/05/2024	2040 On 01-August-24			Bond Future	12.76	74.6546	75.0360	74.6546	37,698.00
28/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	749	1	1	1	0.00
28/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	732	1	1	1	0.00
28/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	767	1	1	1	0.00
28/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2325	2	2	2	7,500.00
28/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4276	4	4	4	0.00
28/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	665	1	1	1	680.00
28/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2102	2	2	2	0.00
28/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1444	2	1	2	680.00
28/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3281	4	3	4	0.00
28/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	557	1	1	1	680.00
28/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1300	2	1	2	0.00
28/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3045	3	3	3	0.00
28/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3123	4	3	4	0.00
28/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3084	3	3	3	0.00
28/05/2024	2040 On 07-November-24			Bond Future	12.90	76.4183	76.8089	76.4183	91,394.00
28/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2610	3	3	3	0.00
28/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2554	3	3	3	0.00
28/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2582	3	3	3	0.00
28/05/2024	2040 On 07-November-24	12.10	Call	Bond Future	944	1	1	1	640.00
28/05/2024	2040 On 07-November-24	12.60	Call	Bond Future	1932	2	2	2	0.00
28/05/2024	2040 On 07-November-24	13.15	Call	Bond Future	3478	4	3	4	0.00
28/05/2024	2040 On 07-November-24	13.15	Put	Bond Future	2162	3	2	3	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2024	2040 On 07-November-24	12.60	Put	Bond Future	3511	4	4	4	640.00
28/05/2024	2040 On 07-November-24	12.10	Put	Bond Future	5313	6	5	6	0.00
28/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	2824	3	3	3	0.00
28/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	2849	3	3	3	0.00
28/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	2799	3	3	3	0.00
28/05/2024	2040 On 06-February-25			Bond Future	13.04	73.5691	73.9688	73.5691	14.00
28/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3122	3	3	3	0.00
28/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3578	4	4	4	0.00
28/05/2024	2040 On 08-May-25			Bond Future	13.19	75.1736	75.5826	75.1736	3,900.00
28/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2759	3	3	3	0.00
28/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3030	3	3	3	15,000.00
28/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5031	5	5	5	7,500.00
28/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4827	5	5	5	7,500.00
28/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3488	4	3	4	0.00
28/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5307	6	5	6	0.00
28/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5676	6	6	6	0.00
28/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3627	4	4	4	0.00
28/05/2024	2040 On 07-August-25			Bond Future	13.37	72.2291	72.6478	72.2291	0.00
28/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4344	4	4	4	0.00
28/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4718	5	5	5	0.00
28/05/2024	2044 On 01-August-24			Bond Future	12.83	70.7605	71.1691	70.7605	120,959.00
28/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	539	1	1	1	0.00
28/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	553	1	1	1	0.00
28/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	525	1	1	1	0.00
28/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2216	2	2	2	0.00
28/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3079	3	3	3	0.00
28/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	875	1	1	1	15,000.00
28/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1303	2	1	2	5,000.00
28/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3568	4	4	4	0.00
28/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3481	4	3	4	0.00
28/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3524	4	4	4	0.00
28/05/2024	2044 On 07-November-24			Bond Future	12.96	72.4323	72.8507	72.4323	234.00
28/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2591	3	3	3	0.00
28/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2563	3	3	3	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
28/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2619	3	3	3	0.00
28/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	2842	3	3	3	0.00
28/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	2893	3	3	3	0.00
28/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	2867	3	3	3	0.00
28/05/2024	2044 On 06-February-25			Bond Future	13.10	69.6216	70.0497	69.6216	0.00
28/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3176	3	3	3	0.00
28/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3585	4	4	4	0.00
28/05/2024	2044 On 08-May-25			Bond Future	13.24	71.1400	71.5780	71.1400	0.00
28/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2863	3	3	3	0.00
28/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5610	6	6	6	0.00
28/05/2024	2044 On 07-August-25			Bond Future	13.41	68.2365	68.6848	68.2365	0.00
28/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4390	4	4	4	0.00
28/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4743	5	5	5	0.00
28/05/2024	2046 On 01-August-24			Bond Future	113.42	113.3581	113.4211	113.3581	12,498.00
28/05/2024	2046 On 07-November-24			Bond Future	113.92	113.8581	113.9226	113.8581	4,862.00
28/05/2024	2046 On 06-February-25			Bond Future	116.43	116.3621	116.4290	116.3621	0.00
28/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	2419	2	2	2	0.00
28/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/05/2024	2046 On 08-May-25			Bond Future	116.74	116.6679	116.7377	116.6679	0.00
28/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	5232	5	5	5	0.00
28/05/2024	2046 On 07-August-25			Bond Future	119.21	119.1327	119.2058	119.1327	0.00
28/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	516	0	1	0	0.00
28/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/05/2024	2050 On 01-August-24			Bond Future	112.17	112.4820	112.1677	112.4820	11,346.00
28/05/2024	2050 On 07-November-24			Bond Future	114.85	115.1691	114.8475	115.1691	4,091.00
28/05/2024	2050 On 06-February-25			Bond Future	115.01	115.3343	115.0066	115.3343	0.00
28/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	593	0	1	0	0.00
28/05/2024	2050 On 08-May-25			Bond Future	117.55	117.8789	117.5451	117.8789	0.00
28/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
28/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	3615	3	4	3	0.00
28/05/2024	2050 On 07-August-25			Bond Future	117.61	117.9452	117.6070	117.9452	0.00
28/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	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
28/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	2283	2	2	2	0.00
28/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	AL37 On 01-August-24			Index Future	958.27	956.7310	958.2740	956.7310	0.00
28/05/2024	AL37 On 07-November-24			Index Future	980.92	979.3380	980.9180	979.3380	0.00
28/05/2024	AL37 On 06-February-25			Index Future	1002.28	1000.6600	1002.2770	1000.6600	0.00
28/05/2024	AL37 On 08-May-25			Index Future	1024.19	1022.5330	1024.1870	1022.5330	0.00
28/05/2024	AL37 On 07-August-25			Index Future	1045.66	1043.9630	1045.6560	1043.9630	0.00
28/05/2024	AL7T On 01-August-24			Index Future	1110.39	1105.8250	1110.3920	1105.8250	0.00
28/05/2024	AL7T On 07-November-24			Index Future	1136.63	1131.9550	1136.6300	1131.9550	0.00
28/05/2024	AL7T On 06-February-25			Index Future	1161.38	1156.6000	1161.3800	1156.6000	0.00
28/05/2024	AL7T On 08-May-25			Index Future	1186.77	1181.8810	1186.7690	1181.8810	0.00
28/05/2024	AL7T On 07-August-25			Index Future	1211.65	1206.6510	1211.6460	1206.6510	0.00
28/05/2024	ALBI On 01-August-24			Index Future	965.87	962.5660	965.8730	962.5660	126.00
28/05/2024	ALBI On 07-November-24			Index Future	988.70	985.3110	988.6960	985.3110	16.00
28/05/2024	ALBI On 06-February-25			Index Future	1010.23	1006.7630	1010.2250	1006.7630	0.00
28/05/2024	ALBI On 08-May-25			Index Future	1032.31	1028.7690	1032.3090	1028.7690	0.00
28/05/2024	ALBI On 07-August-25			Index Future	1053.95	1050.3300	1053.9480	1050.3300	0.00
28/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/05/2024	C040 On 31-January-40			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
28/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	ES33 On 01-August-24			Bond Future	12.91	74.0386	74.4077	74.0386	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
28/05/2024	ES33 On 07-November-24			Bond Future	13.09	72.0041	72.3822	72.0041	0.00
28/05/2024	ES33 On 06-February-25			Bond Future	13.28	73.5870	73.9741	73.5870	0.00
28/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	242	0	0	0	0.00
28/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/05/2024	ES33 On 08-May-25			Bond Future	13.47	71.4053	71.8014	71.4053	0.00
28/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
28/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2971	3	3	3	0.00
28/05/2024	ES33 On 07-August-25			Bond Future	13.69	72.9096	73.3152	72.9096	0.00
28/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
28/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	489	1	0	1	0.00
28/05/2024	ES42 On 01-August-24			Bond Future	13.27	69.7227	70.1012	69.7227	0.00
28/05/2024	ES42 On 07-November-24			Bond Future	13.43	67.1196	67.5073	67.1196	0.00
28/05/2024	ES42 On 06-February-25			Bond Future	13.58	68.5944	68.9912	68.5944	0.00
28/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	598	0	1	0	0.00
28/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/05/2024	ES42 On 08-May-25			Bond Future	13.75	65.8380	66.2442	65.8380	0.00
28/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
28/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2387	3	2	3	0.00
28/05/2024	ES42 On 07-August-25			Bond Future	13.93	67.2220	67.6377	67.2220	0.00
28/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
28/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	634	1	1	1	0.00
28/05/2024	GOVI On 01-August-24			GOVI	951.48	948.2530	951.4760	948.2530	726.00
28/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	80860	5	8	5	0.00
28/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	80960	5	8	5	0.00
28/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	81060	5	8	5	0.00
28/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 07-November-24			GOVI	973.96	970.6590	973.9600	970.6590	0.00
28/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	251600	22	25	22	0.00
28/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	251800	22	25	22	0.00
28/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	251700	22	25	22	0.00
28/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 07-November-24	948.78	Put	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
28/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 06-February-25			GOVI	995.17	991.7920	995.1670	991.7920	0.00
28/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	231670	20	23	20	0.00
28/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 08-May-25			GOVI	1016.92	1013.4710	1016.9220	1013.4710	0.00
28/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
28/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	50780	9	5	9	0.00
28/05/2024	GOVI On 07-August-25			GOVI	1038.24	1034.7120	1038.2390	1034.7120	0.00
28/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	272390	24	27	24	0.00
28/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/05/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2024	IGOV On 01-August-24			Index Future	349.34	349.9140	349.3350	349.9140	587.00
28/05/2024	IGOV On 07-November-24			Index Future	357.68	358.2730	357.6800	358.2730	16.00
28/05/2024	IGOV On 06-February-25			Index Future	365.55	366.1560	365.5510	366.1560	0.00
28/05/2024	IGOV On 08-May-25			Index Future	373.62	374.2400	373.6230	374.2400	0.00
28/05/2024	IGOV On 07-August-25			Index Future	381.53	382.1620	381.5340	382.1620	0.00
28/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
28/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
28/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	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
28/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
28/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
28/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
28/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
28/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
28/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
28/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/05/2024	R035 On 01-August-24			Bond Future	12.11	84.3510	84.8148	84.3510	70,941.00
28/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	863	1	1	1	0.00
28/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	844	1	1	1	0.00
28/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	882	1	1	1	0.00
28/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5023	5	5	5	0.00
28/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4901	5	5	5	0.00
28/05/2024	R035 On 01-August-24	13.23	Call	Bond Future	5643	5	6	5	0.00
28/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5519	5	6	5	0.00
28/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2793	3	3	3	0.00
28/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2621	2	3	2	0.00
28/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1830	2	2	2	5,100.00
28/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	927	1	1	1	5,100.00
28/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	853	1	1	1	2,740.00
28/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	247	0	0	0	8,000.00
28/05/2024	R035 On 01-August-24	13.23	Put	Bond Future	233	0	0	0	0.00
28/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1381	2	1	2	0.00
28/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	326	1	0	1	7,500.00
28/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	309	0	0	0	8,650.00
28/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2430	3	2	3	0.00
28/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2496	3	2	3	0.00
28/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2463	3	2	3	0.00
28/05/2024	R035 On 07-November-24			Bond Future	12.25	81.8283	82.3033	81.8283	103,454.00
28/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2358	2	2	2	0.00
28/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2384	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
28/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2332	2	2	2	0.00
28/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5697	6	6	6	0.00
28/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2410	2	2	2	1,000.00
28/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1031	1	1	1	1,000.00
28/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2661	3	3	3	0.00
28/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2732	3	3	3	0.00
28/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2684	3	3	3	0.00
28/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2708	3	3	3	0.00
28/05/2024	R035 On 06-February-25			Bond Future	12.39	83.6085	84.0945	83.6085	0.00
28/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3185	3	3	3	0.00
28/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3112	4	3	4	0.00
28/05/2024	R035 On 08-May-25			Bond Future	12.54	80.9163	81.4135	80.9163	0.00
28/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2070	2	2	2	0.00
28/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6085	6	6	6	0.00
28/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4193	4	4	4	0.00
28/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1542	1	2	1	400.00
28/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3425	4	3	4	400.00
28/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	6895	7	7	7	0.00
28/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2350	3	2	3	400.00
28/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	5784	6	6	6	0.00
28/05/2024	R035 On 07-August-25			Bond Future	12.71	82.6044	83.1132	82.6044	0.00
28/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4003	4	4	4	0.00
28/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4261	5	4	5	0.00
28/05/2024	R053 On 01-August-24			Bond Future	12.71	95.1987	95.7334	95.1987	0.00
28/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4155	4	4	4	0.00
28/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4059	4	4	4	0.00
28/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4107	4	4	4	0.00
28/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1171	2	1	2	0.00
28/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1190	2	1	2	0.00
28/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1153	2	1	2	0.00
28/05/2024	R053 On 07-November-24			Bond Future	12.84	91.5752	92.1227	91.5752	0.00
28/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3471	4	3	4	0.00
28/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3435	4	3	4	0.00
28/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3508	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
28/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	3749	4	4	4	0.00
28/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	3814	4	4	4	0.00
28/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	3781	4	4	4	0.00
28/05/2024	R053 On 06-February-25			Bond Future	12.98	93.5668	94.1270	93.5668	0.00
28/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4362	4	4	4	0.00
28/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	4615	5	5	5	0.00
28/05/2024	R053 On 08-May-25			Bond Future	13.11	89.7358	90.3090	89.7358	0.00
28/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3928	4	4	4	0.00
28/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7186	8	7	8	0.00
28/05/2024	R053 On 07-August-25			Bond Future	13.27	91.6048	92.1913	91.6048	0.00
28/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5687	6	6	6	0.00
28/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6330	7	6	7	0.00
28/05/2024	R186 On 01-August-24			Bond Future	9.23	103.8689	103.9424	103.8689	84,303.00
28/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	45	0	0	0	0.00
28/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	47	0	0	0	0.00
28/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	42	0	0	0	0.00
28/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1229	1	1	1	0.00
28/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1191	1	1	1	0.00
28/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1210	1	1	1	0.00
28/05/2024	R186 On 07-November-24			Bond Future	9.28	106.3231	106.3985	106.3231	38,587.00
28/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	575	1	1	1	0.00
28/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	586	1	1	1	0.00
28/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	565	0	1	0	0.00
28/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	850	1	1	1	0.00
28/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	833	1	1	1	0.00
28/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	842	1	1	1	0.00
28/05/2024	R186 On 06-February-25			Bond Future	9.35	103.3207	103.3987	103.3207	0.00
28/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	518	1	1	1	0.00
28/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1059	1	1	1	0.00
28/05/2024	R186 On 08-May-25			Bond Future	9.44	105.5760	105.6565	105.5760	0.00
28/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	249	0	0	0	0.00
28/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1691	2	2	2	0.00
28/05/2024	R186 On 07-August-25			Bond Future	9.63	102.4652	102.5488	102.4652	0.00
28/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	902	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
28/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	575	1	1	1	1,983.00
28/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1386	1	1	1	0.00
28/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	612	1	1	1	1,983.00
28/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1094	1	1	1	0.00
28/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	840	1	1	1	0.00
28/05/2024	R202 On 01-August-24			Bond Future	257.63	257.8926	257.6278	257.8926	448.00
28/05/2024	R202 On 07-November-24			Bond Future	263.78	264.0533	263.7828	264.0533	460.00
28/05/2024	R202 On 06-February-25			Bond Future	264.35	264.6256	264.3512	264.6256	0.00
28/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
28/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	2439	2	2	2	0.00
28/05/2024	R202 On 08-May-25			Bond Future	270.19	270.4650	270.1864	270.4650	0.00
28/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
28/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	2124	2	2	2	0.00
28/05/2024	R202 On 07-August-25			Bond Future	270.54	270.8196	270.5413	270.8196	0.00
28/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
28/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	1059	1	1	1	0.00
28/05/2024	R209 On 01-August-24			Bond Future	12.21	65.2579	65.6428	65.2579	11,312.00
28/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	603	1	1	1	0.00
28/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	588	1	1	1	0.00
28/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	618	1	1	1	0.00
28/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2476	3	2	3	0.00
28/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2541	3	3	3	0.00
28/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2508	3	3	3	0.00
28/05/2024	R209 On 07-November-24			Bond Future	12.33	63.6424	64.0365	63.6424	5,237.00
28/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2001	2	2	2	0.00
28/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1979	2	2	2	0.00
28/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2024	2	2	2	0.00
28/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2475	3	2	3	0.00
28/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2519	3	3	3	0.00
28/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2497	3	2	3	0.00
28/05/2024	R209 On 06-February-25			Bond Future	12.46	65.0268	65.4300	65.0268	0.00
28/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2756	3	3	3	0.00
28/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	2834	3	3	3	0.00
28/05/2024	R209 On 08-May-25			Bond Future	12.59	63.2889	63.7014	63.2889	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
28/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	1963	2	2	2	0.00
28/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5042	5	5	5	0.00
28/05/2024	R209 On 07-August-25			Bond Future	12.74	64.6089	65.0310	64.6089	0.00
28/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3570	3	4	3	0.00
28/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	3817	4	4	4	0.00
28/05/2024	R210 On 01-August-24			Bond Future	239.35	239.9175	239.3498	239.9175	1,448.00
28/05/2024	R210 On 07-November-24			Bond Future	241.72	242.3015	241.7205	242.3015	0.00
28/05/2024	R210 On 06-February-25			Bond Future	247.04	247.6309	247.0391	247.6309	0.00
28/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7429	8	7	8	0.00
28/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/05/2024	R210 On 08-May-25			Bond Future	249.07	249.6669	249.0650	249.6669	0.00
28/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1035	2	1	2	0.00
28/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
28/05/2024	R210 On 07-August-25			Bond Future	254.33	254.9444	254.3331	254.9444	0.00
28/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5893	7	6	7	0.00
28/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/05/2024	R213 On 01-August-24			Bond Future	11.08	84.1762	84.3363	84.1762	24,579.00
28/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	847	1	1	1	0.00
28/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	865	1	1	1	0.00
28/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	829	1	1	1	0.00
28/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1713	2	2	2	0.00
28/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1667	2	2	2	0.00
28/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1690	2	2	2	0.00
28/05/2024	R213 On 07-November-24			Bond Future	11.20	82.6034	82.7675	82.6034	38,418.00
28/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	1955	2	2	2	0.00
28/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	1976	2	2	2	0.00
28/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	1934	2	2	2	0.00
28/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1893	2	2	2	0.00
28/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1858	2	2	2	0.00
28/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1876	2	2	2	0.00
28/05/2024	R213 On 06-February-25			Bond Future	11.33	84.4008	84.5691	84.4008	0.00
28/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2372	2	2	2	0.00
28/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2300	3	2	3	0.00
28/05/2024	R213 On 08-May-25			Bond Future	11.46	82.6807	82.8533	82.6807	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
28/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1247	1	1	1	0.00
28/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4784	5	5	5	0.00
28/05/2024	R213 On 07-August-25			Bond Future	11.63	84.4073	84.5847	84.4073	0.00
28/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3059	3	3	3	0.00
28/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2941	3	3	3	0.00
28/05/2024	R214 On 01-August-24			Bond Future	12.57	60.5791	60.9231	60.5791	11,440.00
28/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	630	1	1	1	0.00
28/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	615	1	1	1	0.00
28/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	645	1	1	1	0.00
28/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2463	3	2	3	0.00
28/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2529	3	3	3	0.00
28/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2496	3	2	3	0.00
28/05/2024	R214 On 07-November-24			Bond Future	12.69	58.7032	59.0555	58.7032	1,770.00
28/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2089	2	2	2	0.00
28/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2066	2	2	2	0.00
28/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2113	2	2	2	0.00
28/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2449	3	2	3	0.00
28/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2493	3	2	3	0.00
28/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2471	3	2	3	0.00
28/05/2024	R214 On 06-February-25			Bond Future	12.82	59.9803	60.3407	59.9803	0.00
28/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2651	3	3	3	0.00
28/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3151	3	3	3	0.00
28/05/2024	R214 On 08-May-25			Bond Future	12.95	57.9811	58.3498	57.9811	0.00
28/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2333	2	2	2	0.00
28/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4797	5	5	5	0.00
28/05/2024	R214 On 07-August-25			Bond Future	13.09	59.1906	59.5679	59.1906	0.00
28/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3635	3	4	3	0.00
28/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4154	4	4	4	0.00
28/05/2024	R248 On 01-August-24			Bond Future	12.72	73.8598	74.2469	73.8598	247,084.00
28/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	769	1	1	1	0.00
28/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	788	1	1	1	0.00
28/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	751	1	1	1	0.00
28/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3143	4	3	4	0.00
28/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3063	4	3	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
28/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3103	4	3	4	0.00
28/05/2024	R248 On 07-November-24			Bond Future	12.86	71.1529	71.5492	71.1529	11,427.00
28/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2556	3	3	3	0.00
28/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2585	3	3	3	0.00
28/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2528	3	3	3	0.00
28/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	2936	3	3	3	0.00
28/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	2884	3	3	3	0.00
28/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	2910	3	3	3	0.00
28/05/2024	R248 On 06-February-25			Bond Future	12.99	72.7007	73.1063	72.7007	10,000.00
28/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2731	3	3	3	0.00
28/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4241	5	4	5	0.00
28/05/2024	R248 On 08-May-25			Bond Future	13.12	69.8337	70.2487	69.8337	0.00
28/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2863	3	3	3	0.00
28/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5671	6	6	6	0.00
28/05/2024	R248 On 07-August-25			Bond Future	13.27	71.2897	71.7144	71.2897	0.00
28/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4517	4	5	4	0.00
28/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4836	5	5	5	0.00
28/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00