



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: 18/06/2024 TO: 18/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	2025 On 01-August-24			Bond Future	182.18	182.1855	182.1793	182.1855	4,870.00
18/06/2024	2025 On 07-November-24			Bond Future	186.52	186.5250	186.5189	186.5250	4,870.00
18/06/2024	2029 On 01-August-24			Bond Future	132.02	131.8820	132.0192	131.8820	9,594.00
18/06/2024	2029 On 07-November-24			Bond Future	133.76	133.6185	133.7588	133.6185	0.00
18/06/2024	2029 On 06-February-25			Bond Future	136.72	136.5714	136.7151	136.5714	0.00
18/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4315	4	4	4	0.00
18/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2029 On 08-May-25			Bond Future	138.28	138.1363	138.2836	138.1363	0.00
18/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	434	0	0	0	0.00
18/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2029 On 07-August-25			Bond Future	141.24	141.0920	141.2430	141.0920	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
18/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3833	4	4	4	0.00
18/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2030 On 01-August-24			Bond Future	9.88	91.1495	92.3037	91.1495	116,666.00
18/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2255	1	2	1	0.00
18/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2286	2	2	2	0.00
18/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2224	1	2	1	0.00
18/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1748	1	2	1	600.00
18/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3340	2	3	2	600.00
18/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5463	4	5	4	0.00
18/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	29	0	0	0	600.00
18/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	464	1	0	1	0.00
18/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	140	0	0	0	0.00
18/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	321	1	0	1	0.00
18/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	306	1	0	1	0.00
18/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	313	1	0	1	0.00
18/06/2024	2030 On 07-November-24			Bond Future	9.94	93.2966	94.4781	93.2966	39,772.00
18/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3650	3	4	3	0.00
18/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3621	3	4	3	0.00
18/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3679	3	4	3	0.00
18/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2231	2	2	2	600.00
18/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3536	3	4	3	600.00
18/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7271	6	7	6	0.00
18/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	149	0	0	0	600.00
18/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	671	1	1	1	0.00
18/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1218	2	1	2	0.00
18/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	632	1	1	1	0.00
18/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	647	1	1	1	0.00
18/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	639	1	1	1	0.00
18/06/2024	2030 On 06-February-25			Bond Future	10.01	91.3258	92.5334	91.3258	0.00
18/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3593	3	4	3	0.00
18/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1165	2	1	2	0.00
18/06/2024	2030 On 08-May-25			Bond Future	10.09	93.3122	94.5463	93.3122	0.00
18/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2057	2	2	2	0.00
18/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6663	6	7	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
18/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2794	2	3	2	1,640.00
18/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3639	3	4	3	2,280.00
18/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7830	7	8	7	0.00
18/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	517	1	1	1	2,280.00
18/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1552	2	2	2	0.00
18/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	694	1	1	1	1,640.00
18/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2015	3	2	3	0.00
18/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2608	3	3	3	0.00
18/06/2024	2030 On 07-August-25			Bond Future	10.19	91.2742	92.5349	91.2742	0.00
18/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4509	4	5	4	0.00
18/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7025	6	7	6	0.00
18/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3113	2	3	2	1,054.00
18/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	846	1	1	1	1,054.00
18/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2163	3	2	3	0.00
18/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1504	2	2	2	0.00
18/06/2024	2032 On 01-August-24			Bond Future	10.71	88.6880	90.2177	88.6880	94,213.00
18/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2476	2	2	2	0.00
18/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2441	1	2	1	0.00
18/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2512	2	3	2	0.00
18/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8103	7	8	7	0.00
18/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4281	3	4	3	600.00
18/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7157	6	7	6	0.00
18/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2370	1	2	1	600.00
18/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4483	3	4	3	0.00
18/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	3841	3	4	3	120.00
18/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	237	1	0	1	0.00
18/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	170	0	0	0	100.00
18/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	189	0	0	0	0.00
18/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	41	0	0	0	600.00
18/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	528	1	1	1	0.00
18/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	25	0	0	0	11,000.00
18/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	487	1	0	1	0.00
18/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	507	1	1	1	0.00
18/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	497	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
18/06/2024	2032 On 07-November-24			Bond Future	10.81	86.6096	88.1753	86.6096	52,889.00
18/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	3987	3	4	3	0.00
18/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4019	3	4	3	0.00
18/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	3954	3	4	3	0.00
18/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2847	2	3	2	600.00
18/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4418	3	4	3	600.00
18/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9301	8	9	8	0.00
18/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	10827	9	11	9	0.00
18/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4520	3	5	3	1,615.00
18/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	77	0	0	0	1,615.00
18/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	808	1	1	1	0.00
18/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	157	0	0	0	600.00
18/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	837	1	1	1	0.00
18/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1471	2	1	2	0.00
18/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	983	2	1	2	0.00
18/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	961	1	1	1	0.00
18/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	972	2	1	2	0.00
18/06/2024	2032 On 06-February-25			Bond Future	10.90	88.5028	90.1030	88.5028	0.00
18/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	4905	4	5	4	0.00
18/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1350	2	1	2	0.00
18/06/2024	2032 On 08-May-25			Bond Future	11.00	86.2606	87.8960	86.2606	0.00
18/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2913	2	3	2	0.00
18/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3322	4	3	4	0.00
18/06/2024	2032 On 07-August-25			Bond Future	11.13	88.0829	89.7533	88.0829	0.00
18/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	5814	5	6	5	0.00
18/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2192	3	2	3	0.00
18/06/2024	2033 On 01-August-24			Bond Future	123.88	123.8577	123.8776	123.8577	7,742.00
18/06/2024	2033 On 07-November-24			Bond Future	125.33	125.3052	125.3256	125.3052	0.00
18/06/2024	2033 On 06-February-25			Bond Future	128.10	128.0745	128.0956	128.0745	0.00
18/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3156	3	3	3	0.00
18/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2033 On 08-May-25			Bond Future	129.37	129.3520	129.3739	129.3520	0.00
18/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1246	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
18/06/2024	2033 On 07-August-25			Bond Future	132.14	132.1198	132.1427	132.1198	0.00
18/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3493	3	3	3	0.00
18/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2037 On 01-August-24			Bond Future	11.83	76.8612	78.7166	76.8612	185,036.00
18/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2243	1	2	1	0.00
18/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2279	1	2	1	1,383.00
18/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2207	1	2	1	0.00
18/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	9828	8	10	8	0.00
18/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	6883	5	7	5	0.00
18/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	56	0	0	0	1,383.00
18/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	9	0	0	0	1,383.00
18/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	789	2	1	2	0.00
18/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	756	2	1	2	0.00
18/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	773	2	1	2	0.00
18/06/2024	2037 On 07-November-24			Bond Future	11.94	78.6717	80.5708	78.6717	12,478.00
18/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4605	3	5	3	0.00
18/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4568	3	5	3	0.00
18/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4642	3	5	3	0.00
18/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1264	2	1	2	0.00
18/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1291	2	1	2	0.00
18/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1277	2	1	2	0.00
18/06/2024	2037 On 06-February-25			Bond Future	12.05	76.1304	78.0713	76.1304	0.00
18/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5421	4	5	4	0.00
18/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1811	3	2	3	0.00
18/06/2024	2037 On 08-May-25			Bond Future	12.17	77.7856	79.7690	77.7856	3,975.00
18/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4163	3	4	3	0.00
18/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	7669	6	8	6	7,500.00
18/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5046	4	5	4	15,000.00
18/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7497	6	7	6	7,500.00
18/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1981	3	2	3	0.00
18/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3121	4	3	4	0.00
18/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1922	3	2	3	0.00
18/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3746	5	4	5	0.00
18/06/2024	2037 On 07-August-25			Bond Future	12.31	75.1674	77.1932	75.1674	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
18/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6477	5	6	5	0.00
18/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3057	4	3	4	0.00
18/06/2024	2038 On 01-August-24			Bond Future	132.52	132.2006	132.5176	132.2006	3,162.00
18/06/2024	2038 On 07-November-24			Bond Future	135.67	135.3495	135.6742	135.3495	425.00
18/06/2024	2038 On 06-February-25			Bond Future	136.55	136.2148	136.5468	136.2148	0.00
18/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	1317	1	1	1	0.00
18/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2038 On 08-May-25			Bond Future	139.55	139.2104	139.5501	139.2104	0.00
18/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
18/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	130	0	0	0	0.00
18/06/2024	2038 On 07-August-25			Bond Future	140.36	140.0139	140.3614	140.0139	0.00
18/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	801	0	1	0	0.00
18/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2040 On 01-August-24			Bond Future	12.08	76.8162	78.8151	76.8162	43,008.00
18/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2305	1	2	1	0.00
18/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2267	1	2	1	0.00
18/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2343	1	2	1	0.00
18/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5010	3	5	3	7,500.00
18/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	7551	6	8	6	0.00
18/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2119	1	2	1	680.00
18/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	4681	3	5	3	0.00
18/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	244	1	0	1	680.00
18/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	956	2	1	2	0.00
18/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	53	0	0	0	680.00
18/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	206	1	0	1	0.00
18/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	843	2	1	2	0.00
18/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	879	2	1	2	0.00
18/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	861	2	1	2	0.00
18/06/2024	2040 On 07-November-24			Bond Future	12.19	78.6256	80.6717	78.6256	80,767.00
18/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5002	4	5	4	0.00
18/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	4924	4	5	4	0.00
18/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	4963	4	5	4	0.00
18/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6159	5	6	5	0.00
18/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2372	2	2	2	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
18/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4021	3	4	3	0.00
18/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1738	3	2	3	640.00
18/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2879	4	3	4	0.00
18/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	981	2	1	2	640.00
18/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1342	2	1	2	0.00
18/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1356	2	1	2	0.00
18/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1328	2	1	2	0.00
18/06/2024	2040 On 06-February-25			Bond Future	12.30	75.8326	77.9237	75.8326	14.00
18/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	5533	4	6	4	0.00
18/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2035	3	2	3	0.00
18/06/2024	2040 On 08-May-25			Bond Future	12.42	77.4811	79.6179	77.4811	3,900.00
18/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	4830	4	5	4	0.00
18/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5210	4	5	4	15,000.00
18/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	7777	6	8	6	7,500.00
18/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	7527	6	8	6	7,500.00
18/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2198	3	2	3	0.00
18/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3451	4	3	4	0.00
18/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3712	5	4	5	0.00
18/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2292	3	2	3	0.00
18/06/2024	2040 On 07-August-25			Bond Future	12.56	74.6055	76.7880	74.6055	0.00
18/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	6996	6	7	6	0.00
18/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3231	4	3	4	0.00
18/06/2024	2044 On 01-August-24			Bond Future	12.14	72.9532	75.0016	72.9532	114,924.00
18/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1942	1	2	1	0.00
18/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1977	1	2	1	0.00
18/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	1907	1	2	1	0.00
18/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	4968	3	5	3	0.00
18/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6157	4	6	4	0.00
18/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	120	0	0	0	15,000.00
18/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	222	1	0	1	5,000.00
18/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	1117	2	1	2	0.00
18/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	1073	2	1	2	0.00
18/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	1095	2	1	2	0.00
18/06/2024	2044 On 07-November-24			Bond Future	12.25	74.6715	76.7683	74.6715	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	4943	4	5	4	0.00
18/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	4904	4	5	4	0.00
18/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	4982	4	5	4	0.00
18/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1287	2	1	2	0.00
18/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1315	2	1	2	0.00
18/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1301	2	1	2	0.00
18/06/2024	2044 On 06-February-25			Bond Future	12.36	71.9175	74.0603	71.9175	0.00
18/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	5653	4	6	4	0.00
18/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2415	2	2	2	449.00
18/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	3861	3	4	3	449.00
18/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	8424	7	8	7	0.00
18/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1176	2	1	2	449.00
18/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	3067	4	3	4	0.00
18/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4499	6	4	6	0.00
18/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2052	3	2	3	0.00
18/06/2024	2044 On 08-May-25			Bond Future	12.48	73.4808	75.6705	73.4808	0.00
18/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	4941	4	5	4	0.00
18/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3596	5	4	5	0.00
18/06/2024	2044 On 07-August-25			Bond Future	12.61	70.6459	72.8823	70.6459	0.00
18/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7112	6	7	6	0.00
18/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3268	4	3	4	0.00
18/06/2024	2046 On 01-August-24			Bond Future	115.74	114.8539	115.7381	114.8539	12,767.00
18/06/2024	2046 On 07-November-24			Bond Future	116.29	115.3821	116.2870	115.3821	4,922.00
18/06/2024	2046 On 06-February-25			Bond Future	118.86	117.9318	118.8570	117.9318	0.00
18/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	4847	4	5	4	0.00
18/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2046 On 08-May-25			Bond Future	119.21	118.2637	119.2097	118.2637	0.00
18/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	2760	4	3	4	0.00
18/06/2024	2046 On 07-August-25			Bond Future	121.76	120.7926	121.7593	120.7926	0.00
18/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3069	2	3	2	0.00
18/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2050 On 01-August-24			Bond Future	114.23	113.8285	114.2319	113.8285	11,361.00
18/06/2024	2050 On 07-November-24			Bond Future	116.95	116.5400	116.9529	116.5400	4,151.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	2050 On 06-February-25			Bond Future	117.17	116.7475	117.1694	116.7475	0.00
18/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1569	1	2	1	0.00
18/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/06/2024	2050 On 08-May-25			Bond Future	119.75	119.3152	119.7467	119.3152	0.00
18/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
18/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1413	2	1	2	0.00
18/06/2024	2050 On 07-August-25			Bond Future	119.88	119.4433	119.8846	119.4433	0.00
18/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
18/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	5	0	0	0	0.00
18/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	AL37 On 01-August-24			Index Future	987.90	974.8560	987.9040	974.8560	0.00
18/06/2024	AL37 On 07-November-24			Index Future	1011.18	997.8200	1011.1790	997.8200	0.00
18/06/2024	AL37 On 06-February-25			Index Future	1033.30	1019.6400	1033.3000	1019.6400	0.00
18/06/2024	AL37 On 08-May-25			Index Future	1055.82	1041.8470	1055.8150	1041.8470	0.00
18/06/2024	AL37 On 07-August-25			Index Future	1078.21	1063.9300	1078.2110	1063.9300	0.00
18/06/2024	AL7T On 01-August-24			Index Future	1156.16	1133.5850	1156.1630	1133.5850	0.00
18/06/2024	AL7T On 07-November-24			Index Future	1183.40	1160.2880	1183.4020	1160.2880	0.00
18/06/2024	AL7T On 06-February-25			Index Future	1209.29	1185.6600	1209.2910	1185.6600	0.00
18/06/2024	AL7T On 08-May-25			Index Future	1235.64	1211.4830	1235.6410	1211.4830	0.00
18/06/2024	AL7T On 07-August-25			Index Future	1261.85	1237.1630	1261.8510	1237.1630	0.00
18/06/2024	ALBI On 01-August-24			Index Future	1001.73	983.7600	1001.7250	983.7600	126.00
18/06/2024	ALBI On 07-November-24			Index Future	1025.33	1006.9340	1025.3260	1006.9340	16.00
18/06/2024	ALBI On 06-February-25			Index Future	1047.76	1028.9530	1047.7560	1028.9530	0.00
18/06/2024	ALBI On 08-May-25			Index Future	1070.59	1051.3630	1070.5860	1051.3630	0.00
18/06/2024	ALBI On 07-August-25			Index Future	1093.30	1073.6480	1093.2950	1073.6480	0.00
18/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C007 On 31-January-37			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
18/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	C446 On 31-March-46			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
18/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	ES33 On 01-August-24			Bond Future	12.21	75.9538	77.4639	75.9538	0.00
18/06/2024	ES33 On 07-November-24			Bond Future	12.35	73.9600	75.5062	73.9600	0.00
18/06/2024	ES33 On 06-February-25			Bond Future	12.50	75.5940	77.1745	75.5940	0.00
18/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3443	2	3	2	0.00
18/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/06/2024	ES33 On 08-May-25			Bond Future	12.66	73.4513	75.0668	73.4513	0.00
18/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	295	0	0	0	0.00
18/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	1	0	1	0.00
18/06/2024	ES33 On 07-August-25			Bond Future	12.83	75.0186	76.6689	75.0186	0.00
18/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	2864	1	3	1	0.00
18/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/06/2024	ES42 On 01-August-24			Bond Future	12.66	71.5185	73.2294	71.5185	0.00
18/06/2024	ES42 On 07-November-24			Bond Future	12.79	68.9535	70.7051	68.9535	0.00
18/06/2024	ES42 On 06-February-25			Bond Future	12.92	70.4762	72.2668	70.4762	0.00
18/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	3873	2	4	2	0.00
18/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/06/2024	ES42 On 08-May-25			Bond Future	13.06	67.7564	69.5865	67.7564	0.00
18/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	956	0	1	0	0.00
18/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	1	0	1	0.00
18/06/2024	ES42 On 07-August-25			Bond Future	13.21	69.1995	71.0692	69.1995	0.00
18/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	2797	1	3	1	0.00
18/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/06/2024	GOVI On 01-August-24			GOVI	986.81	969.1740	986.8130	969.1740	733.00
18/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	434230	26	43	26	0.00
18/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	434330	26	43	26	0.00
18/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	434430	26	43	26	0.00
18/06/2024	GOVI On 01-August-24	943.37	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
18/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 07-November-24			GOVI	1010.06	992.0040	1010.0630	992.0040	0.00
18/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	612630	43	61	43	0.00
18/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	612830	43	61	43	0.00
18/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	612730	43	61	43	0.00
18/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 06-February-25			GOVI	1032.16	1013.6970	1032.1590	1013.6970	0.00
18/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	601590	42	60	42	0.00
18/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 08-May-25			GOVI	1054.65	1035.7750	1054.6490	1035.7750	0.00
18/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	326490	14	33	14	0.00
18/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/06/2024	GOVI On 07-August-25			GOVI	1077.02	1057.7300	1077.0200	1057.7300	0.00
18/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	660200	47	66	47	0.00
18/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2024	IGOV On 01-August-24			Index Future	354.30	353.0930	354.3000	353.0930	587.00
18/06/2024	IGOV On 07-November-24			Index Future	362.74	361.5030	362.7400	361.5030	16.00
18/06/2024	IGOV On 06-February-25			Index Future	370.76	369.4920	370.7600	369.4920	0.00
18/06/2024	IGOV On 08-May-25			Index Future	378.92	377.6220	378.9210	377.6220	0.00
18/06/2024	IGOV On 07-August-25			Index Future	387.04	385.7060	387.0400	385.7060	0.00
18/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	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
18/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	0.00
18/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
18/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
18/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
18/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
18/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
18/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
18/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
18/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/06/2024	R035 On 01-August-24			Bond Future	11.42	86.5897	88.4116	86.5897	71,693.00
18/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2608	2	3	2	0.00
18/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2569	1	3	1	0.00
18/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	2646	2	3	2	0.00
18/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8334	7	8	7	0.00
18/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8196	6	8	6	0.00
18/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9022	7	9	7	0.00
18/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	8884	7	9	7	0.00
18/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	5648	4	6	4	0.00
18/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5417	4	5	4	0.00
18/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4284	3	4	3	5,100.00
18/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	126	0	0	0	0.00
18/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	110	0	0	0	0.00
18/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	16	0	0	0	8,000.00
18/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	15	0	0	0	0.00
18/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	238	1	0	1	0.00
18/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	24	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	22	0	0	0	8,650.00
18/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	598	1	1	1	0.00
18/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	625	1	1	1	0.00
18/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	611	1	1	1	0.00
18/06/2024	R035 On 07-November-24			Bond Future	11.53	84.1140	85.9789	84.1140	85,243.00
18/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4576	3	5	3	0.00
18/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	4612	3	5	3	0.00
18/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4539	3	5	3	0.00
18/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	8739	7	9	7	0.00
18/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	4649	3	5	3	1,000.00
18/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	397	1	0	1	1,000.00
18/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1224	2	1	2	0.00
18/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1264	2	1	2	0.00
18/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1237	2	1	2	0.00
18/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1250	2	1	2	0.00
18/06/2024	R035 On 06-February-25			Bond Future	11.64	85.9529	87.8588	85.9529	0.00
18/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5538	4	6	4	0.00
18/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1700	2	2	2	0.00
18/06/2024	R035 On 08-May-25			Bond Future	11.76	83.3058	85.2534	83.3058	0.00
18/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	3901	3	4	3	0.00
18/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9009	8	9	8	0.00
18/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	6749	5	7	5	0.00
18/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3074	2	3	2	400.00
18/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2141	3	2	3	400.00
18/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4588	6	5	6	0.00
18/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1433	2	1	2	400.00
18/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3774	5	4	5	0.00
18/06/2024	R035 On 07-August-25			Bond Future	11.88	85.0660	87.0553	85.0660	0.00
18/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6529	5	7	5	0.00
18/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2845	4	3	4	0.00
18/06/2024	R053 On 01-August-24			Bond Future	12.04	97.9211	100.6681	97.9211	0.00
18/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	8109	6	8	6	0.00
18/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	7985	6	8	6	0.00
18/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	8047	6	8	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
18/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	177	1	0	1	0.00
18/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	181	1	0	1	0.00
18/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	172	1	0	1	0.00
18/06/2024	R053 On 07-November-24			Bond Future	12.15	94.3552	97.1669	94.3552	3,637.00
18/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	6517	5	7	5	0.00
18/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	6466	5	6	5	0.00
18/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	6568	5	7	5	0.00
18/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1765	3	2	3	0.00
18/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1802	3	2	3	0.00
18/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1783	3	2	3	0.00
18/06/2024	R053 On 06-February-25			Bond Future	12.25	96.4174	99.2909	96.4174	0.00
18/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	7625	6	8	6	0.00
18/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2714	4	3	4	0.00
18/06/2024	R053 On 08-May-25			Bond Future	12.36	92.6418	95.5782	92.6418	0.00
18/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	6562	5	7	5	0.00
18/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4551	6	5	6	0.00
18/06/2024	R053 On 07-August-25			Bond Future	12.48	94.5967	97.5957	94.5967	0.00
18/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	8893	7	9	7	0.00
18/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4131	5	4	5	0.00
18/06/2024	R186 On 01-August-24			Bond Future	8.67	104.5730	105.1543	104.5730	79,043.00
18/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	331	0	0	0	0.00
18/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	344	0	0	0	0.00
18/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	318	0	0	0	0.00
18/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	293	1	0	1	0.00
18/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	276	1	0	1	0.00
18/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	285	1	0	1	0.00
18/06/2024	R186 On 07-November-24			Bond Future	8.64	107.0364	107.6315	107.0364	23,884.00
18/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1286	1	1	1	0.00
18/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1301	1	1	1	0.00
18/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1271	1	1	1	0.00
18/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	323	1	0	1	0.00
18/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	315	1	0	1	0.00
18/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	319	1	0	1	0.00
18/06/2024	R186 On 06-February-25			Bond Future	8.60	104.0607	104.6691	104.0607	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
18/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1239	1	1	1	0.00
18/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	509	1	1	1	0.00
18/06/2024	R186 On 08-May-25			Bond Future	8.57	106.3247	106.9466	106.3247	0.00
18/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	719	0	1	0	0.00
18/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	871	1	1	1	0.00
18/06/2024	R186 On 07-August-25			Bond Future	8.57	103.2573	103.8928	103.2573	0.00
18/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1810	1	2	1	0.00
18/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1359	1	1	1	1,983.00
18/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2406	2	2	2	0.00
18/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	288	0	0	0	1,983.00
18/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	533	1	1	1	0.00
18/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	404	1	0	1	0.00
18/06/2024	R202 On 01-August-24			Bond Future	260.83	259.9709	260.8293	259.9709	481.00
18/06/2024	R202 On 07-November-24			Bond Future	267.04	266.1633	267.0425	266.1633	520.00
18/06/2024	R202 On 06-February-25			Bond Future	267.71	266.8098	267.7078	266.8098	0.00
18/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	918	0	1	0	0.00
18/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/06/2024	R202 On 08-May-25			Bond Future	273.60	272.6783	273.5967	272.6783	0.00
18/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1287	0	1	0	0.00
18/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/06/2024	R202 On 07-August-25			Bond Future	274.09	273.1502	274.0899	273.1502	0.00
18/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2490	2	2	2	0.00
18/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
18/06/2024	R209 On 01-August-24			Bond Future	11.53	67.1825	68.7978	67.1825	11,461.00
18/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1948	1	2	1	0.00
18/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1917	1	2	1	0.00
18/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1980	1	2	1	0.00
18/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	684	1	1	1	0.00
18/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	714	1	1	1	0.00
18/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	699	1	1	1	0.00
18/06/2024	R209 On 07-November-24			Bond Future	11.63	65.6078	67.2612	65.6078	5,237.00
18/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	3911	3	4	3	0.00
18/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	3879	3	4	3	0.00
18/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	3943	3	4	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
18/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1169	2	1	2	0.00
18/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1194	2	1	2	0.00
18/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1182	2	1	2	0.00
18/06/2024	R209 On 06-February-25			Bond Future	11.72	67.0419	68.7316	67.0419	0.00
18/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	4803	4	5	4	0.00
18/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1579	2	2	2	0.00
18/06/2024	R209 On 08-May-25			Bond Future	11.83	65.3432	67.0699	65.3432	0.00
18/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3605	3	4	3	0.00
18/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3315	4	3	4	0.00
18/06/2024	R209 On 07-August-25			Bond Future	11.94	66.7236	68.4872	66.7236	0.00
18/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	5806	5	6	5	0.00
18/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2597	3	3	3	0.00
18/06/2024	R210 On 01-August-24			Bond Future	239.89	239.5991	239.8869	239.5991	1,448.00
18/06/2024	R210 On 07-November-24			Bond Future	242.25	241.9597	242.2539	241.9597	0.00
18/06/2024	R210 On 06-February-25			Bond Future	247.61	247.3067	247.6081	247.3067	0.00
18/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7998	8	8	8	0.00
18/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/06/2024	R210 On 08-May-25			Bond Future	249.63	249.3179	249.6266	249.3179	0.00
18/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1597	1	2	1	0.00
18/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
18/06/2024	R210 On 07-August-25			Bond Future	254.97	254.6512	254.9675	254.6512	0.00
18/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6528	6	7	6	0.00
18/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/06/2024	R213 On 01-August-24			Bond Future	10.37	85.9188	87.2672	85.9188	27,086.00
18/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2500	2	2	2	0.00
18/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2532	2	3	2	0.00
18/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2467	2	2	2	0.00
18/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	419	1	0	1	0.00
18/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	403	1	0	1	0.00
18/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	411	1	0	1	0.00
18/06/2024	R213 On 07-November-24			Bond Future	10.45	84.3812	85.7614	84.3812	56,676.00
18/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	3825	3	4	3	0.00
18/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	3855	3	4	3	0.00
18/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	3795	3	4	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
18/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	760	1	1	1	0.00
18/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	743	1	1	1	0.00
18/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	751	1	1	1	0.00
18/06/2024	R213 On 06-February-25			Bond Future	10.54	86.2261	87.6367	86.2261	0.00
18/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4315	3	4	3	0.00
18/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1175	2	1	2	0.00
18/06/2024	R213 On 08-May-25			Bond Future	10.63	84.5397	85.9813	84.5397	0.00
18/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2490	2	2	2	0.00
18/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2899	4	3	4	0.00
18/06/2024	R213 On 07-August-25			Bond Future	10.74	86.3274	87.7998	86.3274	0.00
18/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5143	4	5	4	0.00
18/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1810	2	2	2	0.00
18/06/2024	R214 On 01-August-24			Bond Future	11.93	62.3959	63.9793	62.3959	13,836.00
18/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1933	1	2	1	0.00
18/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1901	1	2	1	0.00
18/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1966	1	2	1	0.00
18/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	728	1	1	1	0.00
18/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	760	2	1	2	0.00
18/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	744	1	1	1	0.00
18/06/2024	R214 On 07-November-24			Bond Future	12.03	60.5586	62.1794	60.5586	1,770.00
18/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	3970	3	4	3	0.00
18/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	3938	3	4	3	0.00
18/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4003	3	4	3	0.00
18/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1214	2	1	2	0.00
18/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1240	2	1	2	0.00
18/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1227	2	1	2	0.00
18/06/2024	R214 On 06-February-25			Bond Future	12.13	61.8826	63.5389	61.8826	0.00
18/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4507	4	5	4	0.00
18/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	7491	6	7	6	0.00
18/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	1964	1	2	1	554.00
18/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3176	2	3	2	554.00
18/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3832	5	4	5	0.00
18/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	882	1	1	1	554.00
18/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2601	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
18/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1809	2	2	2	0.00
18/06/2024	R214 On 08-May-25			Bond Future	12.23	59.9205	61.6131	59.9205	0.00
18/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4009	3	4	3	0.00
18/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3210	4	3	4	0.00
18/06/2024	R214 On 07-August-25			Bond Future	12.34	61.1866	62.9153	61.1866	0.00
18/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	5686	5	6	5	0.00
18/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2858	4	3	4	0.00
18/06/2024	R248 On 01-August-24			Bond Future	12.04	76.0885	78.1654	76.0885	255,053.00
18/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2475	1	2	1	0.00
18/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	2515	1	3	1	0.00
18/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2436	1	2	1	0.00
18/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	909	2	1	2	0.00
18/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	872	2	1	2	0.00
18/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	891	2	1	2	0.00
18/06/2024	R248 On 07-November-24			Bond Future	12.15	73.4291	75.5549	73.4291	11,427.00
18/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5034	4	5	4	0.00
18/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5074	4	5	4	0.00
18/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	4994	4	5	4	0.00
18/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1397	2	1	2	0.00
18/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1367	2	1	2	0.00
18/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1382	2	1	2	0.00
18/06/2024	R248 On 06-February-25			Bond Future	12.25	75.0342	77.2068	75.0342	10,000.00
18/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5082	4	5	4	0.00
18/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2492	3	2	3	0.00
18/06/2024	R248 On 08-May-25			Bond Future	12.36	72.2130	74.4330	72.2130	0.00
18/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	4972	4	5	4	0.00
18/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3596	5	4	5	0.00
18/06/2024	R248 On 07-August-25			Bond Future	12.47	73.7381	76.0056	73.7381	0.00
18/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7201	6	7	6	0.00
18/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3229	4	3	4	0.00
18/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	X210 On 31-March-28			Bond Future	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
18/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00