



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: 19/06/2024 TO: 19/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	2025 On 01-August-24			Bond Future	182.16	182.1793	182.1624	182.1793	4,870.00
19/06/2024	2025 On 07-November-24			Bond Future	186.50	186.5189	186.5021	186.5189	4,870.00
19/06/2024	2029 On 01-August-24			Bond Future	132.43	132.0192	132.4307	132.0192	9,594.00
19/06/2024	2029 On 07-November-24			Bond Future	134.18	133.7588	134.1834	133.7588	0.00
19/06/2024	2029 On 06-February-25			Bond Future	137.15	136.7151	137.1501	136.7151	0.00
19/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4750	4	5	4	0.00
19/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2029 On 08-May-25			Bond Future	138.73	138.2836	138.7321	138.2836	0.00
19/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	882	0	1	0	0.00
19/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2029 On 07-August-25			Bond Future	141.70	141.2430	141.7027	141.2430	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
19/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4293	4	4	4	0.00
19/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2030 On 01-August-24			Bond Future	9.74	92.3037	92.8628	92.3037	116,666.00
19/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2704	2	3	2	0.00
19/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2737	2	3	2	0.00
19/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2671	2	3	2	0.00
19/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	2155	2	2	2	600.00
19/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3845	3	4	3	600.00
19/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	6009	5	6	5	0.00
19/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	16	0	0	0	600.00
19/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	311	0	0	0	0.00
19/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	85	0	0	0	0.00
19/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	209	0	0	0	0.00
19/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	198	0	0	0	0.00
19/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	203	0	0	0	0.00
19/06/2024	2030 On 07-November-24			Bond Future	9.79	94.4781	95.0506	94.4781	39,772.00
19/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	4093	4	4	4	0.00
19/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	4063	4	4	4	0.00
19/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	4123	4	4	4	0.00
19/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2586	2	3	2	600.00
19/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3973	4	4	4	600.00
19/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7808	7	8	7	0.00
19/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	113	0	0	0	600.00
19/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	536	1	1	1	0.00
19/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1001	1	1	1	0.00
19/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	503	1	1	1	0.00
19/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	516	1	1	1	0.00
19/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	509	1	1	1	0.00
19/06/2024	2030 On 06-February-25			Bond Future	9.85	92.5334	93.1191	92.5334	0.00
19/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	4000	4	4	4	0.00
19/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	987	1	1	1	0.00
19/06/2024	2030 On 08-May-25			Bond Future	9.92	94.5463	95.1455	94.5463	0.00
19/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2350	2	2	2	0.00
19/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	7159	7	7	7	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
19/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	3140	3	3	3	1,640.00
19/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	4032	4	4	4	2,280.00
19/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	8350	8	8	8	0.00
19/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	438	1	0	1	2,280.00
19/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1347	2	1	2	0.00
19/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	591	1	1	1	1,640.00
19/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1762	2	2	2	0.00
19/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2302	3	2	3	0.00
19/06/2024	2030 On 07-August-25			Bond Future	10.01	92.5349	93.1480	92.5349	0.00
19/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4933	5	5	5	0.00
19/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7525	7	8	7	0.00
19/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3472	3	3	3	1,054.00
19/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	732	1	1	1	1,054.00
19/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	1908	2	2	2	0.00
19/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1316	2	1	2	0.00
19/06/2024	2032 On 01-August-24			Bond Future	10.58	90.2177	90.8354	90.2177	97,476.00
19/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2944	2	3	2	0.00
19/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2905	2	3	2	0.00
19/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2982	3	3	3	0.00
19/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8711	8	9	8	0.00
19/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4834	4	5	4	600.00
19/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7759	7	8	7	0.00
19/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2829	2	3	2	600.00
19/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	5042	4	5	4	0.00
19/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4380	4	4	4	120.00
19/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	158	0	0	0	0.00
19/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	111	0	0	0	100.00
19/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	124	0	0	0	0.00
19/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	25	0	0	0	600.00
19/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	370	1	0	1	0.00
19/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	15	0	0	0	11,000.00
19/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	340	0	0	0	0.00
19/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	354	1	0	1	0.00
19/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	347	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
19/06/2024	2032 On 07-November-24			Bond Future	10.67	88.1753	88.8078	88.1753	52,889.00
19/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4449	4	4	4	0.00
19/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4484	4	4	4	0.00
19/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4415	4	4	4	0.00
19/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3243	3	3	3	600.00
19/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4901	4	5	4	600.00
19/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9899	9	10	9	0.00
19/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11441	11	11	11	0.00
19/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	5007	5	5	5	1,615.00
19/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	58	0	0	0	1,615.00
19/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	663	1	1	1	0.00
19/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	122	0	0	0	600.00
19/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	687	1	1	1	0.00
19/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1235	1	1	1	0.00
19/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	812	1	1	1	0.00
19/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	792	1	1	1	0.00
19/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	802	1	1	1	0.00
19/06/2024	2032 On 06-February-25			Bond Future	10.76	90.1030	90.7499	90.1030	0.00
19/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5369	5	5	5	0.00
19/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1167	1	1	1	0.00
19/06/2024	2032 On 08-May-25			Bond Future	10.85	87.8960	88.5577	87.8960	0.00
19/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3248	3	3	3	0.00
19/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2995	3	3	3	0.00
19/06/2024	2032 On 07-August-25			Bond Future	10.97	89.7533	90.4302	89.7533	0.00
19/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6273	6	6	6	0.00
19/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1974	2	2	2	0.00
19/06/2024	2033 On 01-August-24			Bond Future	124.75	123.8776	124.7507	123.8776	7,742.00
19/06/2024	2033 On 07-November-24			Bond Future	126.22	125.3256	126.2222	125.3256	0.00
19/06/2024	2033 On 06-February-25			Bond Future	129.01	128.0956	129.0130	128.0956	0.00
19/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	4073	3	4	3	0.00
19/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2033 On 08-May-25			Bond Future	130.32	129.3739	130.3158	129.3739	0.00
19/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	304	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
19/06/2024	2033 On 07-August-25			Bond Future	133.11	132.1427	133.1063	132.1427	0.00
19/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4456	3	4	3	0.00
19/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2037 On 01-August-24			Bond Future	11.68	78.7166	79.4873	78.7166	185,036.00
19/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2777	2	3	2	0.00
19/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2817	2	3	2	1,383.00
19/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2737	2	3	2	0.00
19/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10594	10	11	10	0.00
19/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7630	7	8	7	0.00
19/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	32	0	0	0	1,383.00
19/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	5	0	0	0	1,383.00
19/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	549	1	1	1	0.00
19/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	524	1	1	1	0.00
19/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	537	1	1	1	0.00
19/06/2024	2037 On 07-November-24			Bond Future	11.79	80.5708	81.3600	80.5708	12,478.00
19/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	5172	5	5	5	0.00
19/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	5134	5	5	5	0.00
19/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	5211	5	5	5	0.00
19/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1044	1	1	1	0.00
19/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1067	1	1	1	0.00
19/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1056	1	1	1	0.00
19/06/2024	2037 On 06-February-25			Bond Future	11.89	78.0713	78.8782	78.0713	0.00
19/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5983	5	6	5	0.00
19/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1566	2	2	2	0.00
19/06/2024	2037 On 08-May-25			Bond Future	12.01	79.7690	80.5942	79.7690	3,975.00
19/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4617	4	5	4	0.00
19/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8277	8	8	8	7,500.00
19/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5549	5	6	5	15,000.00
19/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	8100	7	8	7	7,500.00
19/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1758	2	2	2	0.00
19/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2798	3	3	3	0.00
19/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1705	2	2	2	0.00
19/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3375	4	3	4	0.00
19/06/2024	2037 On 07-August-25			Bond Future	12.14	77.1932	78.0369	77.1932	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
19/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	7028	6	7	6	0.00
19/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2764	3	3	3	0.00
19/06/2024	2038 On 01-August-24			Bond Future	133.18	132.5176	133.1760	132.5176	3,162.00
19/06/2024	2038 On 07-November-24			Bond Future	136.35	135.6742	136.3488	135.6742	425.00
19/06/2024	2038 On 06-February-25			Bond Future	137.24	136.5468	137.2418	136.5468	0.00
19/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2012	1	2	1	0.00
19/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2038 On 08-May-25			Bond Future	140.26	139.5501	140.2616	139.5501	0.00
19/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	582	0	1	0	0.00
19/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2038 On 07-August-25			Bond Future	141.09	140.3614	141.0932	140.3614	0.00
19/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1533	1	2	1	0.00
19/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2040 On 01-August-24			Bond Future	11.92	78.8151	79.6966	78.8151	43,008.00
19/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2910	2	3	2	0.00
19/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2868	2	3	2	0.00
19/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2953	2	3	2	0.00
19/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5809	5	6	5	7,500.00
19/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8408	8	8	8	0.00
19/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2701	2	3	2	680.00
19/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5466	5	5	5	0.00
19/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	148	0	0	0	680.00
19/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	656	1	1	1	0.00
19/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	29	0	0	0	680.00
19/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	123	0	0	0	0.00
19/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	571	1	1	1	0.00
19/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	598	1	1	1	0.00
19/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	585	1	1	1	0.00
19/06/2024	2040 On 07-November-24			Bond Future	12.03	80.6717	81.5742	80.6717	80,767.00
19/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5658	5	6	5	0.00
19/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5576	5	6	5	0.00
19/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5617	5	6	5	0.00
19/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6871	6	7	6	0.00
19/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2826	2	3	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
19/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4617	4	5	4	0.00
19/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1432	2	1	2	640.00
19/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2430	3	2	3	0.00
19/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	791	1	1	1	640.00
19/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1094	1	1	1	0.00
19/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1106	1	1	1	0.00
19/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1082	1	1	1	0.00
19/06/2024	2040 On 06-February-25			Bond Future	12.14	77.9237	78.8464	77.9237	14.00
19/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6166	6	6	6	0.00
19/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1745	2	2	2	0.00
19/06/2024	2040 On 08-May-25			Bond Future	12.25	79.6179	80.5615	79.6179	3,900.00
19/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5376	5	5	5	0.00
19/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5778	5	6	5	15,000.00
19/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8460	8	8	8	7,500.00
19/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8201	8	8	8	7,500.00
19/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1938	2	2	2	0.00
19/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3075	3	3	3	0.00
19/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3315	4	3	4	0.00
19/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2022	2	2	2	0.00
19/06/2024	2040 On 07-August-25			Bond Future	12.39	76.7880	77.7525	76.7880	0.00
19/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7633	7	8	7	0.00
19/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2902	3	3	3	0.00
19/06/2024	2044 On 01-August-24			Bond Future	11.98	75.0016	75.9863	75.0016	114,216.00
19/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2566	2	3	2	0.00
19/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2607	2	3	2	0.00
19/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2525	2	3	2	0.00
19/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5858	5	6	5	0.00
19/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	7087	6	7	6	0.00
19/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	66	0	0	0	15,000.00
19/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	128	0	0	0	5,000.00
19/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	751	1	1	1	0.00
19/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	718	1	1	1	0.00
19/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	734	1	1	1	0.00
19/06/2024	2044 On 07-November-24			Bond Future	12.08	76.7683	77.7765	76.7683	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
19/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5681	5	6	5	0.00
19/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5640	5	6	5	0.00
19/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5723	5	6	5	0.00
19/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	4044	3	4	3	0.00
19/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1627	2	2	2	11,405.00
19/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1021	1	1	1	0.00
19/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1044	1	1	1	0.00
19/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1032	1	1	1	0.00
19/06/2024	2044 On 06-February-25			Bond Future	12.18	74.0603	75.0910	74.0603	0.00
19/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6367	6	6	6	0.00
19/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4455	4	4	4	449.00
19/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2870	2	3	2	449.00
19/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9257	8	9	8	0.00
19/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	979	1	1	1	449.00
19/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2630	3	3	3	0.00
19/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	3923	4	4	4	0.00
19/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1735	2	2	2	0.00
19/06/2024	2044 On 08-May-25			Bond Future	12.29	75.6705	76.7243	75.6705	0.00
19/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5564	5	6	5	0.00
19/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3165	4	3	4	0.00
19/06/2024	2044 On 07-August-25			Bond Future	12.41	72.8823	73.9595	72.8823	0.00
19/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7828	7	8	7	0.00
19/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2906	3	3	3	0.00
19/06/2024	2046 On 01-August-24			Bond Future	116.76	115.7381	116.7563	115.7381	12,767.00
19/06/2024	2046 On 07-November-24			Bond Future	117.33	116.2870	117.3343	116.2870	4,922.00
19/06/2024	2046 On 06-February-25			Bond Future	119.93	118.8570	119.9283	118.8570	0.00
19/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5918	5	6	5	0.00
19/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2046 On 08-May-25			Bond Future	120.31	119.2097	120.3100	119.2097	0.00
19/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1660	3	2	3	0.00
19/06/2024	2046 On 07-August-25			Bond Future	122.88	121.7593	122.8846	121.7593	0.00
19/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4195	3	4	3	0.00
19/06/2024	2046 On 07-August-25	118.69	Put	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
19/06/2024	2050 On 01-August-24			Bond Future	116.43	114.2319	116.4339	114.2319	11,361.00
19/06/2024	2050 On 07-November-24			Bond Future	119.21	116.9529	119.2079	116.9529	4,151.00
19/06/2024	2050 On 06-February-25			Bond Future	119.48	117.1694	119.4803	117.1694	0.00
19/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3880	2	4	2	0.00
19/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/06/2024	2050 On 08-May-25			Bond Future	122.11	119.7467	122.1092	119.7467	0.00
19/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	949	0	1	0	0.00
19/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	1	0	1	0.00
19/06/2024	2050 On 07-August-25			Bond Future	122.30	119.8846	122.3031	119.8846	0.00
19/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	2413	0	2	0	0.00
19/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	AL37 On 01-August-24			Index Future	993.81	987.9040	993.8050	987.9040	0.00
19/06/2024	AL37 On 07-November-24			Index Future	1017.22	1011.1790	1017.2200	1011.1790	0.00
19/06/2024	AL37 On 06-February-25			Index Future	1039.48	1033.3000	1039.4760	1033.3000	0.00
19/06/2024	AL37 On 08-May-25			Index Future	1062.13	1055.8150	1062.1280	1055.8150	0.00
19/06/2024	AL37 On 07-August-25			Index Future	1084.66	1078.2110	1084.6620	1078.2110	0.00
19/06/2024	AL7T On 01-August-24			Index Future	1165.46	1156.1630	1165.4580	1156.1630	0.00
19/06/2024	AL7T On 07-November-24			Index Future	1192.92	1183.4020	1192.9170	1183.4020	0.00
19/06/2024	AL7T On 06-February-25			Index Future	1219.02	1209.2910	1219.0170	1209.2910	0.00
19/06/2024	AL7T On 08-May-25			Index Future	1245.58	1235.6410	1245.5810	1235.6410	0.00
19/06/2024	AL7T On 07-August-25			Index Future	1272.01	1261.8510	1272.0070	1261.8510	0.00
19/06/2024	ALBI On 01-August-24			Index Future	1010.07	1001.7250	1010.0730	1001.7250	126.00
19/06/2024	ALBI On 07-November-24			Index Future	1033.87	1025.3260	1033.8710	1025.3260	16.00
19/06/2024	ALBI On 06-February-25			Index Future	1056.49	1047.7560	1056.4910	1047.7560	0.00
19/06/2024	ALBI On 08-May-25			Index Future	1079.51	1070.5860	1079.5140	1070.5860	0.00
19/06/2024	ALBI On 07-August-25			Index Future	1102.42	1093.2950	1102.4170	1093.2950	0.00
19/06/2024	C002 On 31-March-32			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
19/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	C442 On 25-April-42			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
19/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	ES33 On 01-August-24			Bond Future	12.05	77.4639	78.1689	77.4639	0.00
19/06/2024	ES33 On 07-November-24			Bond Future	12.19	75.5062	76.2282	75.5062	0.00
19/06/2024	ES33 On 06-February-25			Bond Future	12.33	77.1745	77.9130	77.1745	0.00
19/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4181	3	4	3	0.00
19/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/06/2024	ES33 On 08-May-25			Bond Future	12.48	75.0668	75.8222	75.0668	0.00
19/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1050	0	1	0	0.00
19/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/06/2024	ES33 On 07-August-25			Bond Future	12.64	76.6689	77.4415	76.6689	0.00
19/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3637	3	4	3	0.00
19/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/06/2024	ES42 On 01-August-24			Bond Future	12.64	73.2294	73.3322	73.2294	0.00
19/06/2024	ES42 On 07-November-24			Bond Future	12.77	70.7051	70.8106	70.7051	0.00
19/06/2024	ES42 On 06-February-25			Bond Future	12.90	72.2668	72.3751	72.2668	0.00
19/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	3982	4	4	4	0.00
19/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/06/2024	ES42 On 08-May-25			Bond Future	13.04	69.5865	69.6979	69.5865	0.00
19/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1067	1	1	1	0.00
19/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/06/2024	ES42 On 07-August-25			Bond Future	13.18	71.0692	71.1838	71.0692	0.00
19/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	2912	3	3	3	0.00
19/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/06/2024	GOVI On 01-August-24			GOVI	995.08	986.8130	995.0770	986.8130	733.00
19/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	516870	43	52	43	0.00
19/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	516970	43	52	43	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
19/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	517070	43	52	43	0.00
19/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 07-November-24			GOVI	1018.52	1010.0630	1018.5220	1010.0630	0.00
19/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	697220	61	70	61	0.00
19/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	697420	61	70	61	0.00
19/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	697320	61	70	61	0.00
19/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 06-February-25			GOVI	1040.81	1032.1590	1040.8060	1032.1590	0.00
19/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	688060	60	69	60	0.00
19/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 08-May-25			GOVI	1063.49	1054.6490	1063.4870	1054.6490	0.00
19/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	414870	33	41	33	0.00
19/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/06/2024	GOVI On 07-August-25			GOVI	1086.05	1077.0200	1086.0500	1077.0200	0.00
19/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	750500	66	75	66	0.00
19/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2024	IGOV On 01-August-24			Index Future	356.83	354.3000	356.8250	354.3000	587.00
19/06/2024	IGOV On 07-November-24			Index Future	365.33	362.7400	365.3260	362.7400	16.00
19/06/2024	IGOV On 06-February-25			Index Future	373.40	370.7600	373.4040	370.7600	0.00
19/06/2024	IGOV On 08-May-25			Index Future	381.62	378.9210	381.6240	378.9210	0.00
19/06/2024	IGOV On 07-August-25			Index Future	389.80	387.0400	389.8020	387.0400	0.00
19/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
19/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6500	91.6550	0.00
19/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
19/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
19/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
19/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
19/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
19/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	8.4000	91.6000	8.4000	0.00
19/06/2024	R035 On 01-August-24			Bond Future	11.28	88.4116	89.1751	88.4116	71,268.00
19/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	3175	3	3	3	0.00
19/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	3133	3	3	3	0.00
19/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3217	3	3	3	0.00
19/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9778	9	10	9	0.00
19/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9640	9	10	9	0.00
19/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6366	6	6	6	0.00
19/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	6130	5	6	5	0.00
19/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4959	4	5	4	5,100.00
19/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	9087	8	9	8	0.00
19/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8948	8	9	8	0.00
19/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	13	0	0	0	7,500.00
19/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	12	0	0	0	8,650.00
19/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	75	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
19/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	66	0	0	0	0.00
19/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	8	0	0	0	8,000.00
19/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	8	0	0	0	0.00
19/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	149	0	0	0	0.00
19/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	405	1	0	1	0.00
19/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	425	1	0	1	0.00
19/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	415	1	0	1	0.00
19/06/2024	R035 On 07-November-24			Bond Future	11.39	85.9789	86.7607	85.9789	85,243.00
19/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	5139	5	5	5	0.00
19/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5177	5	5	5	0.00
19/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	5100	5	5	5	0.00
19/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5216	5	5	5	1,000.00
19/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9439	9	9	9	0.00
19/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	316	0	0	0	1,000.00
19/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1009	1	1	1	0.00
19/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1043	1	1	1	0.00
19/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1020	1	1	1	0.00
19/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1031	1	1	1	0.00
19/06/2024	R035 On 06-February-25			Bond Future	11.49	87.8588	88.6582	87.8588	0.00
19/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	6102	6	6	6	0.00
19/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1465	2	1	2	0.00
19/06/2024	R035 On 08-May-25			Bond Future	11.59	85.2534	86.0710	85.2534	0.00
19/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4340	4	4	4	0.00
19/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9654	9	10	9	0.00
19/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7324	7	7	7	0.00
19/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3457	3	3	3	400.00
19/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1899	2	2	2	400.00
19/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4153	5	4	5	0.00
19/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1261	1	1	1	400.00
19/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3396	4	3	4	0.00
19/06/2024	R035 On 07-August-25			Bond Future	11.72	87.0553	87.8914	87.0553	0.00
19/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	7082	7	7	7	0.00
19/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2562	3	3	3	0.00
19/06/2024	R053 On 01-August-24			Bond Future	11.88	100.6681	101.9336	100.6681	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
19/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9299	8	9	8	0.00
19/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9172	8	9	8	0.00
19/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9236	8	9	8	0.00
19/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	100	0	0	0	0.00
19/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	102	0	0	0	0.00
19/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	97	0	0	0	0.00
19/06/2024	R053 On 07-November-24			Bond Future	11.98	97.1669	98.4626	97.1669	3,637.00
19/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7460	7	7	7	0.00
19/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7406	6	7	6	0.00
19/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7514	7	8	7	0.00
19/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1415	2	1	2	0.00
19/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1446	2	1	2	0.00
19/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1430	2	1	2	0.00
19/06/2024	R053 On 06-February-25			Bond Future	12.08	99.2909	100.6155	99.2909	0.00
19/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8544	8	9	8	0.00
19/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2308	3	2	3	0.00
19/06/2024	R053 On 08-May-25			Bond Future	12.18	95.5782	96.9325	95.5782	0.00
19/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7373	7	7	7	0.00
19/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4008	5	4	5	0.00
19/06/2024	R053 On 07-August-25			Bond Future	12.29	97.5957	98.9800	97.5957	0.00
19/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	9808	9	10	9	0.00
19/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3662	4	4	4	0.00
19/06/2024	R186 On 01-August-24			Bond Future	8.53	105.1543	105.4618	105.1543	79,005.00
19/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	513	0	1	0	0.00
19/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	530	0	1	0	0.00
19/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	497	0	0	0	0.00
19/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	165	0	0	0	0.00
19/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	154	0	0	0	0.00
19/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	160	0	0	0	0.00
19/06/2024	R186 On 07-November-24			Bond Future	8.47	107.6315	107.9466	107.6315	23,884.00
19/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1518	1	2	1	0.00
19/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1534	1	2	1	0.00
19/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1502	1	2	1	0.00
19/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	239	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
19/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	233	0	0	0	0.00
19/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	236	0	0	0	0.00
19/06/2024	R186 On 06-February-25			Bond Future	8.42	104.6691	104.9917	104.6691	0.00
19/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1454	1	1	1	0.00
19/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	402	1	0	1	0.00
19/06/2024	R186 On 08-May-25			Bond Future	8.35	106.9466	107.2771	106.9466	0.00
19/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	886	1	1	1	0.00
19/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	707	1	1	1	0.00
19/06/2024	R186 On 07-August-25			Bond Future	8.31	103.8928	104.2316	103.8928	0.00
19/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	2063	2	2	2	0.00
19/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1587	1	2	1	1,983.00
19/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2683	2	3	2	0.00
19/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	226	0	0	0	1,983.00
19/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	423	1	0	1	0.00
19/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	319	0	0	0	0.00
19/06/2024	R202 On 01-August-24			Bond Future	261.57	260.8293	261.5697	260.8293	481.00
19/06/2024	R202 On 07-November-24			Bond Future	267.80	267.0425	267.8013	267.0425	520.00
19/06/2024	R202 On 06-February-25			Bond Future	268.50	267.7078	268.4969	267.7078	0.00
19/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1707	1	2	1	0.00
19/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/06/2024	R202 On 08-May-25			Bond Future	274.41	273.5967	274.4052	273.5967	0.00
19/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2095	1	2	1	0.00
19/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/06/2024	R202 On 07-August-25			Bond Future	274.93	274.0899	274.9279	274.0899	0.00
19/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3328	2	3	2	0.00
19/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/06/2024	R209 On 01-August-24			Bond Future	11.37	68.7978	69.5502	68.7978	11,461.00
19/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2470	2	2	2	0.00
19/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2435	2	2	2	0.00
19/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2506	2	3	2	0.00
19/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	457	1	0	1	0.00
19/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	480	1	0	1	0.00
19/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	468	1	0	1	0.00
19/06/2024	R209 On 07-November-24			Bond Future	11.46	67.2612	68.0315	67.2612	5,237.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4459	4	4	4	0.00
19/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4425	4	4	4	0.00
19/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4493	4	4	4	0.00
19/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	949	1	1	1	0.00
19/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	970	1	1	1	0.00
19/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	959	1	1	1	0.00
19/06/2024	R209 On 06-February-25			Bond Future	11.56	68.7316	69.5192	68.7316	0.00
19/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5355	5	5	5	0.00
19/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1344	2	1	2	0.00
19/06/2024	R209 On 08-May-25			Bond Future	11.65	67.0699	67.8752	67.0699	0.00
19/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	4049	4	4	4	0.00
19/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2953	3	3	3	0.00
19/06/2024	R209 On 07-August-25			Bond Future	11.76	68.4872	69.3104	68.4872	0.00
19/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6351	6	6	6	0.00
19/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2319	3	2	3	0.00
19/06/2024	R210 On 01-August-24			Bond Future	240.24	239.8869	240.2441	239.8869	1,448.00
19/06/2024	R210 On 07-November-24			Bond Future	242.63	242.2539	242.6273	242.2539	0.00
19/06/2024	R210 On 06-February-25			Bond Future	247.99	247.6081	247.9914	247.6081	0.00
19/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8381	8	8	8	0.00
19/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/06/2024	R210 On 08-May-25			Bond Future	250.03	249.6266	250.0273	249.6266	0.00
19/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1997	2	2	2	0.00
19/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
19/06/2024	R210 On 07-August-25			Bond Future	255.38	254.9675	255.3797	254.9675	0.00
19/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6940	7	7	7	0.00
19/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/06/2024	R213 On 01-August-24			Bond Future	10.23	87.2672	87.8390	87.2672	27,086.00
19/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2945	2	3	2	0.00
19/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2980	3	3	3	0.00
19/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2910	2	3	2	0.00
19/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	291	0	0	0	0.00
19/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	279	0	0	0	0.00
19/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	285	0	0	0	0.00
19/06/2024	R213 On 07-November-24			Bond Future	10.31	85.7614	86.3471	85.7614	56,676.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4269	4	4	4	0.00
19/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4301	4	4	4	0.00
19/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4238	4	4	4	0.00
19/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	618	1	1	1	0.00
19/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	603	1	1	1	0.00
19/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	610	1	1	1	0.00
19/06/2024	R213 On 06-February-25			Bond Future	10.39	87.6367	88.2357	87.6367	0.00
19/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4745	4	5	4	0.00
19/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1006	1	1	1	0.00
19/06/2024	R213 On 08-May-25			Bond Future	10.47	85.9813	86.5941	85.9813	0.00
19/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2798	2	3	2	0.00
19/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2594	3	3	3	0.00
19/06/2024	R213 On 07-August-25			Bond Future	10.57	87.7998	88.4267	87.7998	0.00
19/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5573	5	6	5	0.00
19/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1613	2	2	2	0.00
19/06/2024	R214 On 01-August-24			Bond Future	11.78	63.9793	64.7297	63.9793	13,836.00
19/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2446	2	2	2	0.00
19/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2410	2	2	2	0.00
19/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2482	2	2	2	0.00
19/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	494	1	0	1	0.00
19/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	518	1	1	1	0.00
19/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	506	1	1	1	0.00
19/06/2024	R214 On 07-November-24			Bond Future	11.87	62.1794	62.9477	62.1794	1,770.00
19/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4515	4	5	4	0.00
19/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4480	4	4	4	0.00
19/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4549	4	5	4	0.00
19/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	993	1	1	1	0.00
19/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1015	1	1	1	0.00
19/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1004	1	1	1	0.00
19/06/2024	R214 On 06-February-25			Bond Future	11.97	63.5389	64.3244	63.5389	0.00
19/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	5038	5	5	5	0.00
19/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8138	7	8	7	0.00
19/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2302	2	2	2	554.00
19/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3623	3	4	3	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3385	4	3	4	0.00
19/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	743	1	1	1	554.00
19/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2261	3	2	3	0.00
19/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1554	2	2	2	0.00
19/06/2024	R214 On 08-May-25			Bond Future	12.06	61.6131	62.4163	61.6131	0.00
19/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4471	4	4	4	0.00
19/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2869	3	3	3	0.00
19/06/2024	R214 On 07-August-25			Bond Future	12.17	62.9153	63.7363	62.9153	0.00
19/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6219	6	6	6	0.00
19/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2569	3	3	3	0.00
19/06/2024	R248 On 01-August-24			Bond Future	11.88	78.1654	79.1472	78.1654	255,048.00
19/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	3158	2	3	2	0.00
19/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3203	3	3	3	0.00
19/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	3114	2	3	2	0.00
19/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	605	1	1	1	0.00
19/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	578	1	1	1	0.00
19/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	592	1	1	1	0.00
19/06/2024	R248 On 07-November-24			Bond Future	11.98	75.5549	76.5601	75.5549	11,427.00
19/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5765	5	6	5	0.00
19/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5807	5	6	5	0.00
19/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5723	5	6	5	0.00
19/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1120	1	1	1	0.00
19/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1096	1	1	1	0.00
19/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1108	1	1	1	0.00
19/06/2024	R248 On 06-February-25			Bond Future	12.08	77.2068	78.2344	77.2068	10,000.00
19/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5748	5	6	5	0.00
19/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2130	2	2	2	0.00
19/06/2024	R248 On 08-May-25			Bond Future	12.18	74.4330	75.4837	74.4330	0.00
19/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5595	5	6	5	0.00
19/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3168	4	3	4	0.00
19/06/2024	R248 On 07-August-25			Bond Future	12.29	76.0056	77.0795	76.0056	0.00
19/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7917	7	8	7	0.00
19/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2871	3	3	3	0.00
19/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
19/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00