



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: 25/06/2024 TO: 25/06/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	2025 On 01-August-24			Bond Future	181.92	182.0286	181.9199	182.0286	4,600.00
25/06/2024	2025 On 07-November-24			Bond Future	186.24	186.3546	186.2435	186.3546	4,870.00
25/06/2024	2029 On 01-August-24			Bond Future	132.04	132.4276	132.0363	132.4276	9,944.00
25/06/2024	2029 On 07-November-24			Bond Future	133.77	134.1727	133.7723	134.1727	0.00
25/06/2024	2029 On 06-February-25			Bond Future	136.72	137.1338	136.7249	137.1338	0.00
25/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4325	5	4	5	0.00
25/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2029 On 08-May-25			Bond Future	138.29	138.7119	138.2949	138.7119	0.00
25/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	445	1	0	1	0.00
25/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2029 On 07-August-25			Bond Future	141.27	141.6921	141.2666	141.6921	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
25/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3857	4	4	4	0.00
25/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2030 On 01-August-24			Bond Future	9.84	92.5226	92.4645	92.5226	119,390.00
25/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2343	2	2	2	0.00
25/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2376	2	2	2	0.00
25/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2311	2	2	2	0.00
25/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1817	2	2	2	600.00
25/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3459	4	3	4	600.00
25/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5611	6	6	6	0.00
25/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	16	0	0	0	600.00
25/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	372	0	0	0	0.00
25/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	98	0	0	0	0.00
25/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	248	0	0	0	0.00
25/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	235	0	0	0	0.00
25/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	241	0	0	0	0.00
25/06/2024	2030 On 07-November-24			Bond Future	9.90	94.6970	94.6376	94.6970	39,772.00
25/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3694	4	4	4	0.00
25/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3665	4	4	4	0.00
25/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3724	4	4	4	0.00
25/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2228	2	2	2	600.00
25/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3577	4	4	4	600.00
25/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7380	7	7	7	0.00
25/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	98	0	0	0	600.00
25/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	553	1	1	1	0.00
25/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1056	1	1	1	0.00
25/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	517	1	1	1	0.00
25/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	531	1	1	1	0.00
25/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	524	1	1	1	0.00
25/06/2024	2030 On 06-February-25			Bond Future	9.96	92.7540	92.6936	92.7540	0.00
25/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3609	4	4	4	0.00
25/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1022	1	1	1	0.00
25/06/2024	2030 On 08-May-25			Bond Future	10.04	94.7697	94.7082	94.7697	0.00
25/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2068	2	2	2	0.00
25/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6739	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
25/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2828	3	3	3	1,640.00
25/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3693	4	4	4	2,280.00
25/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7872	8	8	8	0.00
25/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	398	0	0	0	2,280.00
25/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1444	1	1	1	0.00
25/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	608	1	1	1	1,640.00
25/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1886	2	2	2	0.00
25/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2457	2	2	2	0.00
25/06/2024	2030 On 07-August-25			Bond Future	10.14	92.7712	92.7088	92.7712	0.00
25/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4585	5	5	5	0.00
25/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7061	7	7	7	0.00
25/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3172	3	3	3	1,054.00
25/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	708	1	1	1	1,054.00
25/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2048	2	2	2	0.00
25/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1407	1	1	1	0.00
25/06/2024	2032 On 01-August-24			Bond Future	10.59	90.7013	90.8025	90.7013	100,428.00
25/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2910	3	3	3	0.00
25/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2872	3	3	3	0.00
25/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2948	3	3	3	0.00
25/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8672	9	9	9	0.00
25/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4794	5	5	5	600.00
25/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7721	8	8	8	0.00
25/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2797	3	3	3	600.00
25/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	5002	5	5	5	0.00
25/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	2214	2	2	2	0.00
25/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4340	4	4	4	120.00
25/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	152	0	0	0	0.00
25/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	524	1	1	1	11,000.00
25/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	104	0	0	0	100.00
25/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	117	0	0	0	0.00
25/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	21	0	0	0	600.00
25/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	370	0	0	0	0.00
25/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	9	0	0	0	11,000.00
25/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	339	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
25/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	354	0	0	0	0.00
25/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	347	0	0	0	0.00
25/06/2024	2032 On 07-November-24			Bond Future	10.68	88.6654	88.7690	88.6654	52,889.00
25/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4386	4	4	4	0.00
25/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4420	4	4	4	0.00
25/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4352	4	4	4	0.00
25/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3179	3	3	3	600.00
25/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4838	5	5	5	600.00
25/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9824	10	10	10	0.00
25/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11381	11	11	11	0.00
25/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4944	5	5	5	1,615.00
25/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	38	0	0	0	1,615.00
25/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	639	1	1	1	0.00
25/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	86	0	0	0	600.00
25/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	663	1	1	1	0.00
25/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1210	1	1	1	0.00
25/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	787	1	1	1	0.00
25/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	768	1	1	1	0.00
25/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	777	1	1	1	0.00
25/06/2024	2032 On 06-February-25			Bond Future	10.77	90.6009	90.7070	90.6009	0.00
25/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5245	5	5	5	0.00
25/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1085	1	1	1	0.00
25/06/2024	2032 On 08-May-25			Bond Future	10.86	88.4028	88.5114	88.4028	0.00
25/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3136	3	3	3	0.00
25/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2929	3	3	3	0.00
25/06/2024	2032 On 07-August-25			Bond Future	10.98	90.2787	90.3899	90.2787	0.00
25/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6182	6	6	6	0.00
25/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1923	2	2	2	0.00
25/06/2024	2033 On 01-August-24			Bond Future	124.40	124.3287	124.3963	124.3287	7,742.00
25/06/2024	2033 On 07-November-24			Bond Future	125.85	125.7830	125.8524	125.7830	0.00
25/06/2024	2033 On 06-February-25			Bond Future	128.63	128.5591	128.6302	128.5591	0.00
25/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3690	4	4	4	0.00
25/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2033 On 08-May-25			Bond Future	129.92	129.8485	129.9218	129.8485	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
25/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
25/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	698	1	1	1	0.00
25/06/2024	2033 On 07-August-25			Bond Future	132.71	132.6383	132.7137	132.6383	0.00
25/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4064	4	4	4	0.00
25/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2037 On 01-August-24			Bond Future	11.68	79.2263	79.5117	79.2263	186,373.00
25/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2704	3	3	3	0.00
25/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2745	3	3	3	1,383.00
25/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2663	2	3	2	0.00
25/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10615	10	11	10	0.00
25/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7639	7	8	7	0.00
25/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	17	0	0	0	1,383.00
25/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	2	0	0	0	1,383.00
25/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	451	1	0	1	0.00
25/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	428	1	0	1	0.00
25/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	439	1	0	1	0.00
25/06/2024	2037 On 07-November-24			Bond Future	11.78	81.0882	81.3803	81.0882	16,440.00
25/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	5114	5	5	5	0.00
25/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	5075	5	5	5	0.00
25/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	5153	5	5	5	0.00
25/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	966	1	1	1	0.00
25/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	988	1	1	1	0.00
25/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	977	1	1	1	0.00
25/06/2024	2037 On 06-February-25			Bond Future	11.89	78.5973	78.8961	78.5973	0.00
25/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5982	6	6	6	0.00
25/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1546	2	2	2	0.00
25/06/2024	2037 On 08-May-25			Bond Future	12.01	80.3048	80.6102	80.3048	3,975.00
25/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4496	4	4	4	0.00
25/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8185	8	8	8	7,500.00
25/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5436	5	5	5	15,000.00
25/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	8006	8	8	8	7,500.00
25/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1649	2	2	2	0.00
25/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2669	3	3	3	0.00
25/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1597	2	2	2	0.00

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25/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3237	3	3	3	0.00
25/06/2024	2037 On 07-August-25			Bond Future	12.14	77.7474	78.0597	77.7474	0.00
25/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	7025	7	7	7	0.00
25/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2738	3	3	3	0.00
25/06/2024	2038 On 01-August-24			Bond Future	133.41	133.5372	133.4109	133.5372	3,162.00
25/06/2024	2038 On 07-November-24			Bond Future	136.58	136.7108	136.5816	136.7108	425.00
25/06/2024	2038 On 06-February-25			Bond Future	137.48	137.6070	137.4756	137.6070	0.00
25/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2246	2	2	2	0.00
25/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2038 On 08-May-25			Bond Future	140.50	140.6307	140.4967	140.6307	0.00
25/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	817	1	1	1	0.00
25/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2038 On 07-August-25			Bond Future	141.35	141.4817	141.3479	141.4817	0.00
25/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1788	2	2	2	0.00
25/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2040 On 01-August-24			Bond Future	11.90	79.5671	79.8428	79.5671	38,554.00
25/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2961	3	3	3	0.00
25/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2917	3	3	3	0.00
25/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	3005	3	3	3	0.00
25/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5920	6	6	6	7,500.00
25/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8543	8	9	8	0.00
25/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2745	3	3	3	680.00
25/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5572	5	6	5	0.00
25/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	108	0	0	0	680.00
25/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	554	1	1	1	0.00
25/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	17	0	0	0	680.00
25/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	88	0	0	0	0.00
25/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	477	1	0	1	0.00
25/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	502	1	1	1	0.00
25/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	489	1	0	1	0.00
25/06/2024	2040 On 07-November-24			Bond Future	12.01	81.4369	81.7192	81.4369	95,017.00
25/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5695	5	6	5	0.00
25/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5612	5	6	5	0.00
25/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5654	5	6	5	0.00

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25/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6925	7	7	7	0.00
25/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2814	3	3	3	640.00
25/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4639	4	5	4	0.00
25/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1308	1	1	1	640.00
25/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2273	2	2	2	0.00
25/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	699	1	1	1	640.00
25/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	985	1	1	1	0.00
25/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	997	1	1	1	0.00
25/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	974	1	1	1	0.00
25/06/2024	2040 On 06-February-25			Bond Future	12.11	78.7030	78.9916	78.7030	14.00
25/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6261	6	6	6	0.00
25/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1695	2	2	2	0.00
25/06/2024	2040 On 08-May-25			Bond Future	12.23	80.4126	80.7077	80.4126	3,900.00
25/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5338	5	5	5	0.00
25/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5746	6	6	6	15,000.00
25/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8462	8	8	8	7,500.00
25/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8200	8	8	8	7,500.00
25/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1794	2	2	2	0.00
25/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	2897	3	3	3	0.00
25/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3130	3	3	3	0.00
25/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	1875	2	2	2	0.00
25/06/2024	2040 On 07-August-25			Bond Future	12.36	77.6066	77.9083	77.6066	0.00
25/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7732	8	8	8	0.00
25/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2846	3	3	3	0.00
25/06/2024	2044 On 01-August-24			Bond Future	11.97	75.7627	76.0426	75.7627	115,545.00
25/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2506	2	3	2	0.00
25/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2548	2	3	2	0.00
25/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2464	2	2	2	0.00
25/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5872	6	6	6	0.00
25/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	7117	7	7	7	0.00
25/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	40	0	0	0	15,000.00
25/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	86	0	0	0	5,000.00
25/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	633	1	1	1	0.00
25/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	602	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
25/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	618	1	1	1	0.00
25/06/2024	2044 On 07-November-24			Bond Future	12.07	77.5432	77.8297	77.5432	234.00
25/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5723	6	6	6	0.00
25/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5681	5	6	5	0.00
25/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5764	6	6	6	0.00
25/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	4081	4	4	4	0.00
25/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1610	2	2	2	11,405.00
25/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1009	1	1	1	0.00
25/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1032	1	1	1	0.00
25/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1020	1	1	1	0.00
25/06/2024	2044 On 06-February-25			Bond Future	12.17	74.8496	75.1425	74.8496	0.00
25/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6409	6	6	6	0.00
25/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4487	4	4	4	449.00
25/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2879	3	3	3	449.00
25/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9298	9	9	9	0.00
25/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	968	1	1	1	449.00
25/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2611	3	3	3	0.00
25/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	3881	4	4	4	0.00
25/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1725	2	2	2	0.00
25/06/2024	2044 On 08-May-25			Bond Future	12.28	76.4755	76.7749	76.4755	0.00
25/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5573	5	6	5	0.00
25/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3122	3	3	3	0.00
25/06/2024	2044 On 07-August-25			Bond Future	12.40	73.7111	74.0173	73.7111	0.00
25/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7884	8	8	8	0.00
25/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2904	3	3	3	0.00
25/06/2024	2046 On 01-August-24			Bond Future	116.92	116.3729	116.9179	116.3729	12,779.00
25/06/2024	2046 On 07-November-24			Bond Future	117.49	116.9354	117.4935	116.9354	4,922.00
25/06/2024	2046 On 06-February-25			Bond Future	120.09	119.5159	120.0865	119.5159	0.00
25/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	6077	6	6	6	0.00
25/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2046 On 08-May-25			Bond Future	120.47	119.8857	120.4702	119.8857	0.00
25/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
25/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1500	2	1	2	0.00
25/06/2024	2046 On 07-August-25			Bond Future	123.06	122.4600	123.0576	122.4600	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
25/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4368	4	4	4	0.00
25/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2050 On 01-August-24			Bond Future	115.72	115.5068	115.7212	115.5068	11,361.00
25/06/2024	2050 On 07-November-24			Bond Future	118.47	118.2520	118.4716	118.2520	4,151.00
25/06/2024	2050 On 06-February-25			Bond Future	118.72	118.4993	118.7244	118.4993	0.00
25/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3124	3	3	3	0.00
25/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2050 On 08-May-25			Bond Future	121.33	121.1030	121.3334	121.1030	0.00
25/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	173	0	0	0	0.00
25/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
25/06/2024	2050 On 07-August-25			Bond Future	121.52	121.2854	121.5238	121.2854	0.00
25/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1634	1	2	1	0.00
25/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
25/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	AL37 On 01-August-24			Index Future	990.78	990.7400	990.7790	990.7400	0.00
25/06/2024	AL37 On 07-November-24			Index Future	1014.07	1014.0270	1014.0680	1014.0270	0.00
25/06/2024	AL37 On 06-February-25			Index Future	1036.22	1036.1760	1036.2200	1036.1760	0.00
25/06/2024	AL37 On 08-May-25			Index Future	1058.78	1058.7290	1058.7770	1058.7290	0.00
25/06/2024	AL37 On 07-August-25			Index Future	1081.33	1081.2730	1081.3260	1081.2730	0.00
25/06/2024	AL7T On 01-August-24			Index Future	1165.21	1163.0610	1165.2090	1163.0610	0.00
25/06/2024	AL7T On 07-November-24			Index Future	1192.60	1190.3980	1192.5980	1190.3980	0.00
25/06/2024	AL7T On 06-February-25			Index Future	1218.65	1216.4000	1218.6510	1216.4000	0.00
25/06/2024	AL7T On 08-May-25			Index Future	1245.18	1242.8760	1245.1790	1242.8760	0.00
25/06/2024	AL7T On 07-August-25			Index Future	1271.70	1269.3400	1271.6970	1269.3400	0.00
25/06/2024	ALBI On 01-August-24			Index Future	1009.54	1007.6710	1009.5430	1007.6710	121.00
25/06/2024	ALBI On 07-November-24			Index Future	1033.27	1031.3560	1033.2730	1031.3560	16.00
25/06/2024	ALBI On 06-February-25			Index Future	1055.85	1053.8840	1055.8450	1053.8840	0.00
25/06/2024	ALBI On 08-May-25			Index Future	1078.83	1076.8230	1078.8290	1076.8230	0.00
25/06/2024	ALBI On 07-August-25			Index Future	1101.80	1099.7510	1101.8040	1099.7510	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
25/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C333 On 15-September-33			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
25/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	ES33 On 01-August-24			Bond Future	12.07	77.8886	78.0779	77.8886	0.00
25/06/2024	ES33 On 07-November-24			Bond Future	12.21	75.9368	76.1307	75.9368	0.00
25/06/2024	ES33 On 06-February-25			Bond Future	12.35	77.6122	77.8106	77.6122	0.00
25/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4079	4	4	4	0.00
25/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
25/06/2024	ES33 On 08-May-25			Bond Future	12.50	75.5125	75.7155	75.5125	0.00
25/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	944	1	1	1	0.00
25/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
25/06/2024	ES33 On 07-August-25			Bond Future	12.67	77.1310	77.3386	77.1310	0.00
25/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3534	3	4	3	0.00
25/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
25/06/2024	ES42 On 01-August-24			Bond Future	12.49	73.8986	74.1258	73.8986	0.00
25/06/2024	ES42 On 07-November-24			Bond Future	12.62	71.3862	71.6190	71.3862	0.00
25/06/2024	ES42 On 06-February-25			Bond Future	12.74	72.9607	73.1988	72.9607	0.00
25/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4805	5	5	5	0.00
25/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
25/06/2024	ES42 On 08-May-25			Bond Future	12.87	70.2942	70.5377	70.2942	0.00
25/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1907	2	2	2	0.00
25/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
25/06/2024	ES42 On 07-August-25			Bond Future	13.01	71.7984	72.0475	71.7984	0.00
25/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3775	4	4	4	0.00
25/06/2024	ES42 On 07-August-25	13.79	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
25/06/2024	GOVI On 01-August-24			GOVI	994.42	992.6200	994.4180	992.6200	730.00
25/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	510280	49	51	49	0.00
25/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	510380	49	51	49	0.00
25/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	510480	49	51	49	0.00
25/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 07-November-24			GOVI	1017.79	1015.9510	1017.7930	1015.9510	0.00
25/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	689930	67	69	67	0.00
25/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	690130	67	69	67	0.00
25/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	690030	67	69	67	0.00
25/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 06-February-25			GOVI	1040.03	1038.1420	1040.0260	1038.1420	0.00
25/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	680260	66	68	66	0.00
25/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 08-May-25			GOVI	1062.67	1060.7380	1062.6660	1060.7380	0.00
25/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	406660	39	41	39	0.00
25/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
25/06/2024	GOVI On 07-August-25			GOVI	1085.30	1083.3240	1085.2970	1083.3240	0.00
25/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	742970	72	74	72	0.00
25/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
25/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2024	IGOV On 01-August-24			Index Future	356.31	356.0790	356.3120	356.0790	585.00
25/06/2024	IGOV On 07-November-24			Index Future	364.78	364.5420	364.7810	364.5420	16.00
25/06/2024	IGOV On 06-February-25			Index Future	372.84	372.5900	372.8350	372.5900	0.00
25/06/2024	IGOV On 08-May-25			Index Future	381.03	380.7830	381.0340	380.7830	0.00
25/06/2024	IGOV On 07-August-25			Index Future	389.23	388.9730	389.2300	388.9730	0.00
25/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
25/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
25/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
25/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
25/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
25/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
25/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
25/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
25/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
25/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
25/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/06/2024	R035 On 01-August-24			Bond Future	11.28	88.9684	89.1679	88.9684	72,238.00
25/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	3113	3	3	3	0.00
25/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	3071	3	3	3	0.00
25/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3156	3	3	3	0.00
25/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	2496	2	2	2	0.00
25/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9766	10	10	10	0.00
25/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9629	9	10	9	0.00
25/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6340	6	6	6	0.00
25/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	6102	6	6	6	0.00
25/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4919	5	5	5	5,100.00
25/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	9074	9	9	9	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
25/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8935	9	9	9	0.00
25/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	7	0	0	0	7,500.00
25/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	6	0	0	0	8,650.00
25/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	54	0	0	0	0.00
25/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	46	0	0	0	0.00
25/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	4	0	0	0	8,000.00
25/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	3	0	0	0	0.00
25/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	530	1	1	1	9,500.00
25/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	117	0	0	0	0.00
25/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	351	0	0	0	0.00
25/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	370	0	0	0	0.00
25/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	360	0	0	0	0.00
25/06/2024	R035 On 07-November-24			Bond Future	11.39	86.5440	86.7484	86.5440	85,743.00
25/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	5047	5	5	5	0.00
25/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5086	5	5	5	0.00
25/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	5008	5	5	5	0.00
25/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5125	5	5	5	1,000.00
25/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9381	9	9	9	0.00
25/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	270	0	0	0	1,000.00
25/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	930	1	1	1	0.00
25/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	963	1	1	1	0.00
25/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	941	1	1	1	0.00
25/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	952	1	1	1	0.00
25/06/2024	R035 On 06-February-25			Bond Future	11.49	88.4334	88.6424	88.4334	0.00
25/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	6066	6	6	6	0.00
25/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1445	2	1	2	0.00
25/06/2024	R035 On 08-May-25			Bond Future	11.60	85.8388	86.0526	85.8388	0.00
25/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4186	4	4	4	0.00
25/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9535	9	10	9	0.00
25/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7188	7	7	7	0.00
25/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3294	3	3	3	400.00
25/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1782	2	2	2	400.00
25/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4008	4	4	4	0.00
25/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1160	1	1	1	400.00
25/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3261	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
25/06/2024	R035 On 07-August-25			Bond Future	11.72	87.6606	87.8793	87.6606	0.00
25/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	7039	7	7	7	0.00
25/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2531	3	3	3	0.00
25/06/2024	R053 On 01-August-24			Bond Future	11.84	101.8757	102.2891	101.8757	0.00
25/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9612	9	10	9	0.00
25/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9482	9	9	9	0.00
25/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9547	9	10	9	0.00
25/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	56	0	0	0	0.00
25/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	57	0	0	0	0.00
25/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	54	0	0	0	0.00
25/06/2024	R053 On 07-November-24			Bond Future	11.94	98.3975	98.8206	98.3975	3,638.00
25/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7747	7	8	7	0.00
25/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7693	7	8	7	0.00
25/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7802	7	8	7	0.00
25/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1344	1	1	1	0.00
25/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1374	1	1	1	0.00
25/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1359	1	1	1	0.00
25/06/2024	R053 On 06-February-25			Bond Future	12.03	100.5451	100.9778	100.5451	0.00
25/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8840	9	9	9	0.00
25/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2243	2	2	2	0.00
25/06/2024	R053 On 08-May-25			Bond Future	12.13	96.8577	97.3000	96.8577	0.00
25/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7543	7	8	7	0.00
25/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	3810	4	4	4	0.00
25/06/2024	R053 On 07-August-25			Bond Future	12.24	98.9111	99.3632	98.9111	0.00
25/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	10145	10	10	10	0.00
25/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3616	4	4	4	0.00
25/06/2024	R186 On 01-August-24			Bond Future	8.68	105.1060	105.1286	105.1060	87,310.00
25/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	326	0	0	0	0.00
25/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	338	0	0	0	0.00
25/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	313	0	0	0	0.00
25/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	314	0	0	0	0.00
25/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	296	0	0	0	0.00
25/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	305	0	0	0	0.00
25/06/2024	R186 On 07-November-24			Bond Future	8.65	107.5763	107.5995	107.5763	37,087.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1267	1	1	1	0.00
25/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1282	1	1	1	0.00
25/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1253	1	1	1	0.00
25/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	337	0	0	0	0.00
25/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	328	0	0	0	0.00
25/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	333	0	0	0	0.00
25/06/2024	R186 On 06-February-25			Bond Future	8.62	104.6092	104.6331	104.6092	0.00
25/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1220	1	1	1	0.00
25/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	526	1	1	1	0.00
25/06/2024	R186 On 08-May-25			Bond Future	8.60	106.8830	106.9078	106.8830	0.00
25/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	687	1	1	1	0.00
25/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	878	1	1	1	0.00
25/06/2024	R186 On 07-August-25			Bond Future	8.60	103.8371	103.8627	103.8371	0.00
25/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1773	2	2	2	0.00
25/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1333	1	1	1	1,983.00
25/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2364	2	2	2	0.00
25/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	276	0	0	0	1,983.00
25/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	537	1	1	1	0.00
25/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	398	0	0	0	0.00
25/06/2024	R202 On 01-August-24			Bond Future	261.12	261.0779	261.1200	261.0779	481.00
25/06/2024	R202 On 07-November-24			Bond Future	267.33	267.2826	267.3261	267.2826	520.00
25/06/2024	R202 On 06-February-25			Bond Future	268.00	267.9574	268.0034	267.9574	0.00
25/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1213	1	1	1	0.00
25/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
25/06/2024	R202 On 08-May-25			Bond Future	273.89	273.8458	273.8934	273.8458	0.00
25/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1583	2	2	2	0.00
25/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
25/06/2024	R202 On 07-August-25			Bond Future	274.43	274.3788	274.4339	274.3788	0.00
25/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2834	3	3	3	0.00
25/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
25/06/2024	R209 On 01-August-24			Bond Future	11.38	69.2915	69.4935	69.2915	11,452.00
25/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2345	2	2	2	0.00
25/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2309	2	2	2	0.00
25/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2381	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	389	0	0	0	0.00
25/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	410	0	0	0	0.00
25/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	400	0	0	0	0.00
25/06/2024	R209 On 07-November-24			Bond Future	11.48	67.7627	67.9696	67.7627	5,237.00
25/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4338	4	4	4	0.00
25/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4304	4	4	4	0.00
25/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4372	4	4	4	0.00
25/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	890	1	1	1	0.00
25/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	911	1	1	1	0.00
25/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	901	1	1	1	0.00
25/06/2024	R209 On 06-February-25			Bond Future	11.57	69.2420	69.4534	69.2420	0.00
25/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5286	5	5	5	0.00
25/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1340	1	1	1	0.00
25/06/2024	R209 On 08-May-25			Bond Future	11.67	67.5899	67.8062	67.5899	0.00
25/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3881	4	4	4	0.00
25/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2855	3	3	3	0.00
25/06/2024	R209 On 07-August-25			Bond Future	11.78	69.0241	69.2453	69.0241	0.00
25/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6279	6	6	6	0.00
25/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2312	2	2	2	0.00
25/06/2024	R210 On 01-August-24			Bond Future	239.79	239.7560	239.7909	239.7560	1,448.00
25/06/2024	R210 On 07-November-24			Bond Future	242.15	242.1139	242.1501	242.1139	0.00
25/06/2024	R210 On 06-February-25			Bond Future	247.49	247.4571	247.4947	247.4571	0.00
25/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7885	8	8	8	0.00
25/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
25/06/2024	R210 On 08-May-25			Bond Future	249.52	249.4750	249.5153	249.4750	0.00
25/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1485	1	1	1	0.00
25/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
25/06/2024	R210 On 07-August-25			Bond Future	254.88	254.8337	254.8759	254.8337	0.00
25/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6436	6	6	6	0.00
25/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
25/06/2024	R213 On 01-August-24			Bond Future	10.25	87.6305	87.7417	87.6305	27,086.00
25/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2817	3	3	3	0.00
25/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2852	3	3	3	0.00
25/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2782	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
25/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	260	0	0	0	0.00
25/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	248	0	0	0	0.00
25/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	254	0	0	0	0.00
25/06/2024	R213 On 07-November-24			Bond Future	10.33	86.1286	86.2425	86.1286	63,579.00
25/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4150	4	4	4	0.00
25/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4182	4	4	4	0.00
25/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4119	4	4	4	0.00
25/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	604	1	1	1	0.00
25/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	589	1	1	1	0.00
25/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	596	1	1	1	0.00
25/06/2024	R213 On 06-February-25			Bond Future	10.41	88.0091	88.1257	88.0091	0.00
25/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4575	4	5	4	0.00
25/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	946	1	1	1	0.00
25/06/2024	R213 On 08-May-25			Bond Future	10.50	86.3599	86.4793	86.3599	0.00
25/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2652	3	3	3	0.00
25/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2563	3	3	3	0.00
25/06/2024	R213 On 07-August-25			Bond Future	10.60	88.1940	88.3163	88.1940	0.00
25/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5432	5	5	5	0.00
25/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1583	2	2	2	0.00
25/06/2024	R214 On 01-August-24			Bond Future	11.76	64.5899	64.7991	64.5899	13,836.00
25/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2420	2	2	2	0.00
25/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2383	2	2	2	0.00
25/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2458	2	2	2	0.00
25/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	400	0	0	0	0.00
25/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	422	0	0	0	0.00
25/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	411	0	0	0	0.00
25/06/2024	R214 On 07-November-24			Bond Future	11.86	62.8010	63.0151	62.8010	1,770.00
25/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4506	4	5	4	0.00
25/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4471	4	4	4	0.00
25/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4541	4	5	4	0.00
25/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	917	1	1	1	0.00
25/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	938	1	1	1	0.00
25/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	928	1	1	1	0.00
25/06/2024	R214 On 06-February-25			Bond Future	11.95	64.1720	64.3909	64.1720	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
25/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	5090	5	5	5	0.00
25/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8192	8	8	8	0.00
25/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2319	2	2	2	554.00
25/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3664	4	4	4	554.00
25/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3336	3	3	3	0.00
25/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	730	1	1	1	554.00
25/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2236	2	2	2	0.00
25/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1540	2	2	2	0.00
25/06/2024	R214 On 08-May-25			Bond Future	12.05	62.2587	62.4826	62.2587	0.00
25/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4414	4	4	4	0.00
25/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2746	3	3	3	0.00
25/06/2024	R214 On 07-August-25			Bond Future	12.15	63.5801	63.8090	63.5801	0.00
25/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6280	6	6	6	0.00
25/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2558	3	3	3	0.00
25/06/2024	R248 On 01-August-24			Bond Future	11.86	79.0075	79.2645	79.0075	224,894.00
25/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	3160	3	3	3	0.00
25/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3206	3	3	3	0.00
25/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	3114	3	3	3	0.00
25/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	488	1	0	1	0.00
25/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	464	1	0	1	0.00
25/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	476	1	0	1	0.00
25/06/2024	R248 On 07-November-24			Bond Future	11.96	76.4127	76.6758	76.4127	41,084.00
25/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5859	6	6	6	0.00
25/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5901	6	6	6	0.00
25/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5817	6	6	6	0.00
25/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1099	1	1	1	0.00
25/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1074	1	1	1	0.00
25/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1086	1	1	1	0.00
25/06/2024	R248 On 06-February-25			Bond Future	12.06	78.0808	78.3498	78.0808	10,000.00
25/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5764	6	6	6	0.00
25/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2031	2	2	2	0.00
25/06/2024	R248 On 08-May-25			Bond Future	12.16	75.3245	75.5996	75.3245	0.00
25/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5684	6	6	6	0.00
25/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3141	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
25/06/2024	R248 On 07-August-25			Bond Future	12.27	76.9227	77.2039	76.9227	0.00
25/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7955	8	8	8	0.00
25/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2785	3	3	3	0.00
25/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00