



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: 25/03/2024 TO: 25/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	2025 On 02-May-24			Bond Future	179.09	179.0305	179.0905	179.0305	9,075.00
25/03/2024	2025 On 01-August-24			Bond Future	181.22	181.1584	181.2196	181.1584	0.00
25/03/2024	2025 On 07-November-24			Bond Future	185.54	185.4779	185.5409	185.4779	0.00
25/03/2024	2029 On 02-May-24			Bond Future	129.08	129.1509	129.0753	129.1509	7,165.00
25/03/2024	2029 On 01-August-24			Bond Future	131.93	132.0079	131.9307	132.0079	728.00
25/03/2024	2029 On 07-November-24			Bond Future	133.68	133.7573	133.6783	133.7573	0.00
25/03/2024	2029 On 06-February-25			Bond Future	136.58	136.6606	136.5804	136.6606	0.00
25/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4180	4	4	4	0.00
25/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
25/03/2024	2029 On 08-May-25			Bond Future	138.03	138.1129	138.0312	138.1129	0.00
25/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	181	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
25/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
25/03/2024	2030 On 02-May-24			Bond Future	10.47	91.7261	91.6695	91.7261	127,676.00
25/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	61	0	0	0	0.00
25/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	58	0	0	0	0.00
25/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	65	0	0	0	0.00
25/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	322	0	0	0	1,000.00
25/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5611	6	6	6	0.00
25/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	20	0	0	0	1,000.00
25/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1756	2	2	2	1,080.00
25/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7182	7	7	7	0.00
25/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1202	1	1	1	500.00
25/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2709	3	3	3	500.00
25/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9864	10	10	10	0.00
25/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
25/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	173	0	0	0	0.00
25/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	599	1	1	1	0.00
25/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	3	0	0	0	1,080.00
25/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	373	0	0	0	0.00
25/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1545	2	2	2	0.00
25/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	17	0	0	0	1,000.00
25/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3280	3	3	3	0.00
25/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2626	3	3	3	0.00
25/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2700	3	3	3	0.00
25/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2663	3	3	3	0.00
25/03/2024	2030 On 01-August-24			Bond Future	10.56	89.7270	89.6692	89.7270	0.00
25/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1176	1	1	1	0.00
25/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1159	1	1	1	0.00
25/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1194	1	1	1	0.00
25/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1848	2	2	2	0.00
25/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1890	2	2	2	0.00
25/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1869	2	2	2	0.00
25/03/2024	2030 On 07-November-24			Bond Future	10.66	91.8430	91.7840	91.8430	1,650.00
25/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2214	2	2	2	0.00
25/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2193	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
25/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2235	2	2	2	0.00
25/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1882	2	2	2	0.00
25/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1913	2	2	2	0.00
25/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1898	2	2	2	0.00
25/03/2024	2030 On 06-February-25			Bond Future	10.78	89.8041	89.7442	89.8041	0.00
25/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2084	2	2	2	0.00
25/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2446	2	2	2	0.00
25/03/2024	2030 On 08-May-25			Bond Future	10.94	91.6716	91.6109	91.6716	0.00
25/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	994	1	1	1	0.00
25/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4517	5	5	5	0.00
25/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1480	2	1	2	1,640.00
25/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1483	1	1	1	1,640.00
25/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3636	4	4	4	0.00
25/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4481	4	4	4	0.00
25/03/2024	2032 On 02-May-24			Bond Future	11.31	85.0854	85.0911	85.0854	128,765.00
25/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	12	0	0	0	0.00
25/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	13	0	0	0	0.00
25/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	10	0	0	0	0.00
25/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	1	0	0	0	1,000.00
25/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	148	0	0	0	1,000.00
25/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6916	7	7	7	0.00
25/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2545	3	3	3	0.00
25/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	689	1	1	1	0.00
25/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	14	0	0	0	500.00
25/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1035	1	1	1	1,550.00
25/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	32	0	0	0	1,550.00
25/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8722	9	9	9	0.00
25/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	18	0	0	0	500.00
25/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	449	0	0	0	500.00
25/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8045	8	8	8	0.00
25/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	853	1	1	1	0.00
25/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
25/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1007	1	1	1	17,000.00
25/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4826	5	5	5	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
25/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	10	0	0	0	500.00
25/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1483	2	1	2	0.00
25/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	6	0	0	0	1,550.00
25/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	866	1	1	1	0.00
25/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3151	3	3	3	0.00
25/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1165	1	1	1	500.00
25/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3520	4	4	4	0.00
25/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	303	0	0	0	500.00
25/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	20	0	0	0	1,000.00
25/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3427	3	3	3	0.00
25/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2264	2	2	2	0.00
25/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4531	5	5	5	0.00
25/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3662	4	4	4	0.00
25/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3567	4	4	4	0.00
25/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3614	4	4	4	0.00
25/03/2024	2032 On 01-August-24			Bond Future	11.42	86.9468	86.9526	86.9468	0.00
25/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1227	1	1	1	0.00
25/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1245	1	1	1	0.00
25/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1208	1	1	1	0.00
25/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2540	3	3	3	0.00
25/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2486	3	2	3	0.00
25/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2513	3	3	3	0.00
25/03/2024	2032 On 07-November-24			Bond Future	11.55	84.8301	84.8362	84.8301	1,578.00
25/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2334	2	2	2	0.00
25/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2357	2	2	2	0.00
25/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2311	2	2	2	0.00
25/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7983	8	8	8	0.00
25/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2713	3	3	3	1,615.00
25/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	572	1	1	1	1,615.00
25/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2341	2	2	2	0.00
25/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2679	3	3	3	0.00
25/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2637	3	3	3	0.00
25/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2658	3	3	3	0.00
25/03/2024	2032 On 06-February-25			Bond Future	11.69	86.6503	86.6568	86.6503	0.00
25/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2778	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
25/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2669	3	3	3	0.00
25/03/2024	2032 On 08-May-25			Bond Future	11.86	84.2879	84.2950	84.2879	0.00
25/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1277	1	1	1	0.00
25/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5287	5	5	5	0.00
25/03/2024	2033 On 02-May-24			Bond Future	121.23	121.4331	121.2280	121.4331	2,064.00
25/03/2024	2033 On 01-August-24			Bond Future	123.91	124.1194	123.9098	124.1194	5,754.00
25/03/2024	2033 On 07-November-24			Bond Future	125.37	125.5840	125.3693	125.5840	0.00
25/03/2024	2033 On 06-February-25			Bond Future	128.09	128.3099	128.0911	128.3099	0.00
25/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3151	3	3	3	0.00
25/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
25/03/2024	2033 On 08-May-25			Bond Future	129.26	129.4857	129.2623	129.4857	0.00
25/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
25/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1358	1	1	1	0.00
25/03/2024	2037 On 02-May-24			Bond Future	12.58	76.8836	76.6848	76.8836	69,977.00
25/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	9	0	0	0	0.00
25/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	9	0	0	0	0.00
25/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	10	0	0	0	0.00
25/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6038	6	6	6	0.00
25/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6150	6	6	6	0.00
25/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6094	6	6	6	0.00
25/03/2024	2037 On 01-August-24			Bond Future	12.71	74.3094	74.1063	74.3094	84,501.00
25/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	831	1	1	1	0.00
25/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	816	1	1	1	0.00
25/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	847	1	1	1	1,383.00
25/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5832	6	6	6	0.00
25/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3528	4	4	4	0.00
25/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1312	1	1	1	1,383.00
25/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	625	1	1	1	1,383.00
25/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3935	4	4	4	0.00
25/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4009	4	4	4	0.00
25/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3972	4	4	4	0.00
25/03/2024	2037 On 07-November-24			Bond Future	12.86	76.0615	75.8538	76.0615	9,175.00
25/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2219	2	2	2	0.00
25/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2195	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
25/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2242	2	2	2	0.00
25/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3582	3	4	3	0.00
25/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3635	4	4	4	0.00
25/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3608	4	4	4	0.00
25/03/2024	2037 On 06-February-25			Bond Future	13.02	73.4327	73.2207	73.4327	0.00
25/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2555	3	3	3	0.00
25/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3795	4	4	4	0.00
25/03/2024	2037 On 08-May-25			Bond Future	13.19	74.9578	74.7418	74.9578	0.00
25/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1520	2	2	2	0.00
25/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6130	6	6	6	0.00
25/03/2024	2038 On 02-May-24			Bond Future	132.34	132.3533	132.3403	132.3533	5,122.00
25/03/2024	2038 On 01-August-24			Bond Future	133.21	133.2195	133.2060	133.2195	0.00
25/03/2024	2038 On 07-November-24			Bond Future	136.38	136.3958	136.3821	136.3958	0.00
25/03/2024	2038 On 06-February-25			Bond Future	137.23	137.2424	137.2285	137.2424	0.00
25/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1998	2	2	2	0.00
25/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
25/03/2024	2038 On 08-May-25			Bond Future	140.12	140.1340	140.1203	140.1340	0.00
25/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	440	0	0	0	0.00
25/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
25/03/2024	2040 On 02-May-24			Bond Future	12.84	76.8533	76.6989	76.8533	132,410.00
25/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	5	0	0	0	0.00
25/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	6	0	0	0	0.00
25/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	5	0	0	0	0.00
25/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7061	7	7	7	0.00
25/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6939	7	7	7	0.00
25/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7000	7	7	7	0.00
25/03/2024	2040 On 01-August-24			Bond Future	12.98	74.0282	73.8704	74.0282	7,062.00
25/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	830	1	1	1	0.00
25/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	846	1	1	1	0.00
25/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	814	1	1	1	0.00
25/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	752	1	1	1	680.00
25/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2014	2	2	2	0.00
25/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3880	4	4	4	0.00
25/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2205	2	2	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4534	4	5	4	0.00
25/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1327	1	1	1	680.00
25/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2346	2	2	2	0.00
25/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2522	2	3	2	680.00
25/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4371	4	4	4	0.00
25/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4291	4	4	4	0.00
25/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4331	4	4	4	0.00
25/03/2024	2040 On 07-November-24			Bond Future	13.13	75.7736	75.6122	75.7736	8,677.00
25/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2370	2	2	2	0.00
25/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2395	2	2	2	0.00
25/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2345	2	2	2	0.00
25/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3837	4	4	4	0.00
25/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3780	4	4	4	0.00
25/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3808	4	4	4	0.00
25/03/2024	2040 On 06-February-25			Bond Future	13.28	72.8878	72.7232	72.8878	0.00
25/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2507	3	3	3	0.00
25/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4209	4	4	4	0.00
25/03/2024	2040 On 08-May-25			Bond Future	13.46	74.4010	74.2333	74.4010	0.00
25/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1741	2	2	2	0.00
25/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6007	6	6	6	0.00
25/03/2024	2044 On 02-May-24			Bond Future	12.95	72.7466	72.5660	72.7466	79,403.00
25/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	3	0	0	0	0.00
25/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	2	0	0	0	0.00
25/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	3	0	0	0	0.00
25/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1360	2	1	2	0.00
25/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	328	0	0	0	0.00
25/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	735	1	1	1	0.00
25/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1831	2	2	2	10,030.00
25/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2802	3	3	3	4,200.00
25/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1122	1	1	1	10,030.00
25/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7385	7	7	7	0.00
25/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7509	7	8	7	0.00
25/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7447	7	7	7	0.00
25/03/2024	2044 On 01-August-24			Bond Future	13.09	69.9568	69.7722	69.9568	45,577.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	628	1	1	1	0.00
25/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	615	1	1	1	0.00
25/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	642	1	1	1	0.00
25/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4967	5	5	5	0.00
25/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5055	5	5	5	0.00
25/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5011	5	5	5	0.00
25/03/2024	2044 On 07-November-24			Bond Future	13.24	71.6062	71.4174	71.6062	200.00
25/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2202	2	2	2	0.00
25/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2178	2	2	2	0.00
25/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2226	2	2	2	0.00
25/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3882	4	4	4	0.00
25/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3941	4	4	4	0.00
25/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3911	4	4	4	0.00
25/03/2024	2044 On 06-February-25			Bond Future	13.39	68.7562	68.5636	68.7562	0.00
25/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2592	3	3	3	0.00
25/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4487	4	4	4	0.00
25/03/2024	2044 On 08-May-25			Bond Future	13.56	70.1834	69.9871	70.1834	0.00
25/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2048	2	2	2	0.00
25/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6386	6	6	6	0.00
25/03/2024	2046 On 02-May-24			Bond Future	113.28	113.1223	113.2841	113.1223	16,295.00
25/03/2024	2046 On 01-August-24			Bond Future	115.79	115.6247	115.7901	115.6247	0.00
25/03/2024	2046 On 07-November-24			Bond Future	116.35	116.1845	116.3536	116.1845	0.00
25/03/2024	2046 On 06-February-25			Bond Future	118.88	118.7057	118.8790	118.7057	0.00
25/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4869	5	5	5	0.00
25/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
25/03/2024	2046 On 08-May-25			Bond Future	119.14	118.9612	119.1380	118.9612	0.00
25/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
25/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2832	3	3	3	0.00
25/03/2024	2050 On 02-May-24			Bond Future	114.91	114.5379	114.9130	114.5379	14,597.00
25/03/2024	2050 On 01-August-24			Bond Future	115.16	114.7753	115.1585	114.7753	0.00
25/03/2024	2050 On 07-November-24			Bond Future	117.90	117.5118	117.9045	117.5118	0.00
25/03/2024	2050 On 06-February-25			Bond Future	118.11	117.7064	118.1073	117.7064	0.00
25/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2507	2	3	2	0.00
25/03/2024	2050 On 06-February-25	115.60	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
25/03/2024	2050 On 08-May-25			Bond Future	120.60	120.1859	120.5959	120.1859	0.00
25/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
25/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	564	1	1	1	0.00
25/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	AL37 On 02-May-24			Index Future	938.98	939.3350	938.9780	939.3350	0.00
25/03/2024	AL37 On 01-August-24			Index Future	959.52	959.8850	959.5200	959.8850	0.00
25/03/2024	AL37 On 07-November-24			Index Future	982.17	982.5340	982.1660	982.5340	0.00
25/03/2024	AL37 On 06-February-25			Index Future	1003.28	1003.6490	1003.2830	1003.6490	0.00
25/03/2024	AL37 On 08-May-25			Index Future	1024.25	1024.6110	1024.2510	1024.6110	0.00
25/03/2024	AL7T On 02-May-24			Index Future	1080.69	1081.8240	1080.6940	1081.8240	0.00
25/03/2024	AL7T On 01-August-24			Index Future	1104.34	1105.4920	1104.3370	1105.4920	0.00
25/03/2024	AL7T On 07-November-24			Index Future	1130.40	1131.5760	1130.4010	1131.5760	0.00
25/03/2024	AL7T On 06-February-25			Index Future	1154.71	1155.8940	1154.7050	1155.8940	0.00
25/03/2024	AL7T On 08-May-25			Index Future	1178.84	1180.0360	1178.8380	1180.0360	0.00
25/03/2024	ALBI On 02-May-24			Index Future	938.26	939.4500	938.2580	939.4500	94.00
25/03/2024	ALBI On 01-August-24			Index Future	958.79	960.0030	958.7850	960.0030	0.00
25/03/2024	ALBI On 07-November-24			Index Future	981.41	982.6540	981.4130	982.6540	0.00
25/03/2024	ALBI On 06-February-25			Index Future	1002.52	1003.7720	1002.5150	1003.7720	0.00
25/03/2024	ALBI On 08-May-25			Index Future	1023.47	1024.7370	1023.4660	1024.7370	0.00
25/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C038 On 31-January-38			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
25/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	CS33 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
25/03/2024	ES33 On 02-May-24			Bond Future	12.97	72.0405	71.8754	72.0405	0.00
25/03/2024	ES33 On 01-August-24			Bond Future	13.14	73.6342	73.4654	73.6342	0.00
25/03/2024	ES33 On 07-November-24			Bond Future	13.33	71.5865	71.4139	71.5865	0.00
25/03/2024	ES33 On 06-February-25			Bond Future	13.53	73.1384	72.9624	73.1384	0.00
25/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
25/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	769	1	1	1	0.00
25/03/2024	ES33 On 08-May-25			Bond Future	13.76	70.8736	70.6942	70.8736	0.00
25/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
25/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4078	4	4	4	0.00
25/03/2024	ES42 On 02-May-24			Bond Future	13.36	67.5920	67.4504	67.5920	0.00
25/03/2024	ES42 On 01-August-24			Bond Future	13.51	69.0872	68.9425	69.0872	0.00
25/03/2024	ES42 On 07-November-24			Bond Future	13.68	66.4655	66.3176	66.4655	0.00
25/03/2024	ES42 On 06-February-25			Bond Future	13.85	67.9049	67.7540	67.9049	0.00
25/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
25/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	639	0	1	0	0.00
25/03/2024	ES42 On 08-May-25			Bond Future	14.04	65.0638	64.9100	65.0638	0.00
25/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
25/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3721	4	4	4	0.00
25/03/2024	GOVI On 02-May-24			GOVI	924.54	925.7010	924.5410	925.7010	730.00
25/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	264490	25	26	25	0.00
25/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	264390	25	26	25	0.00
25/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	264290	25	26	25	0.00
25/03/2024	GOVI On 01-August-24			GOVI	944.77	945.9530	944.7670	945.9530	0.00
25/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	13970	3	1	3	0.00
25/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	13870	3	1	3	0.00
25/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	13770	3	1	3	0.00
25/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 07-November-24			GOVI	967.07	968.2730	967.0650	968.2730	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
25/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	182750	19	18	19	0.00
25/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	182650	19	18	19	0.00
25/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	182850	19	18	19	0.00
25/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 06-February-25			GOVI	987.86	989.0810	987.8580	989.0810	0.00
25/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	158580	17	16	17	0.00
25/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 08-May-25			GOVI	1008.50	1009.7400	1008.5030	1009.7400	0.00
25/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
25/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	134970	12	13	12	0.00
25/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/03/2024	IGOV On 02-May-24			Index Future	347.30	347.2250	347.2970	347.2250	593.00
25/03/2024	IGOV On 01-August-24			Index Future	354.98	354.9070	354.9800	354.9070	0.00
25/03/2024	IGOV On 07-November-24			Index Future	363.45	363.3700	363.4480	363.3700	0.00
25/03/2024	IGOV On 06-February-25			Index Future	371.34	371.2600	371.3430	371.2600	0.00
25/03/2024	IGOV On 08-May-25			Index Future	379.18	379.0940	379.1840	379.0940	0.00
25/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	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
25/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6450	91.6470	91.6450	0.00
25/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6500	91.6510	91.6500	0.00
25/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6620	91.6620	91.6620	0.00
25/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6700	91.6690	91.6700	0.00
25/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.6950	91.6920	91.6950	0.00
25/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.7350	91.7320	91.7350	0.00
25/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.8950	91.8970	91.8950	0.00
25/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.04	91.9650	91.9620	91.9650	0.00
25/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.88	92.1200	92.1170	92.1200	0.00
25/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.85	92.1500	92.1470	92.1500	0.00
25/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.94	92.0600	92.0570	92.0600	0.00
25/03/2024	R035 On 02-May-24			Bond Future	12.14	82.4590	82.2575	82.4590	161,751.00
25/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	31	0	0	0	0.00
25/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	33	0	0	0	0.00
25/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	30	0	0	0	0.00
25/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5084	5	5	5	0.00
25/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4977	5	5	5	0.00
25/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5031	5	5	5	0.00
25/03/2024	R035 On 01-August-24			Bond Future	12.26	84.2630	84.0571	84.2630	0.00
25/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1074	1	1	1	0.00
25/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1092	1	1	1	0.00
25/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1055	1	1	1	0.00
25/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3465	3	3	3	0.00
25/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3398	3	3	3	0.00
25/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3431	3	3	3	0.00
25/03/2024	R035 On 07-November-24			Bond Future	12.41	81.7347	81.5241	81.7347	14,838.00
25/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2307	2	2	2	0.00
25/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2331	2	2	2	0.00
25/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2283	2	2	2	0.00
25/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3463	3	3	3	0.00
25/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3411	3	3	3	0.00
25/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3437	3	3	3	0.00
25/03/2024	R035 On 06-February-25			Bond Future	12.57	83.4887	83.2738	83.4887	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
25/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2716	3	3	3	0.00
25/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3463	3	3	3	0.00
25/03/2024	R035 On 08-May-25			Bond Future	12.73	80.7110	80.4920	80.7110	0.00
25/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1396	1	1	1	0.00
25/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6031	6	6	6	0.00
25/03/2024	R053 On 02-May-24			Bond Future	12.82	92.3207	92.0822	92.3207	5,189.00
25/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2405	3	2	3	0.00
25/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2360	3	2	3	0.00
25/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2450	3	2	3	0.00
25/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	944	1	1	1	0.00
25/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	989	1	1	1	0.00
25/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	967	1	1	1	0.00
25/03/2024	R053 On 01-August-24			Bond Future	12.95	94.3404	94.0967	94.3404	0.00
25/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3574	4	4	4	0.00
25/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3615	4	4	4	0.00
25/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3534	4	4	4	0.00
25/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2301	2	2	2	0.00
25/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2250	2	2	2	0.00
25/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2275	2	2	2	0.00
25/03/2024	R053 On 07-November-24			Bond Future	13.09	90.6929	90.4437	90.6929	0.00
25/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2881	3	3	3	0.00
25/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2850	3	3	3	0.00
25/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2913	3	3	3	0.00
25/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4832	5	5	5	0.00
25/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4908	5	5	5	0.00
25/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4870	5	5	5	0.00
25/03/2024	R053 On 06-February-25			Bond Future	13.24	92.6379	92.3837	92.6379	0.00
25/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3589	4	4	4	0.00
25/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5585	5	6	5	0.00
25/03/2024	R053 On 08-May-25			Bond Future	13.40	88.6938	88.4347	88.6938	0.00
25/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2946	3	3	3	0.00
25/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8079	8	8	8	0.00
25/03/2024	R186 On 02-May-24			Bond Future	9.17	107.0027	106.9672	107.0027	91,928.00
25/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
25/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
25/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1372	1	1	1	2,030.00
25/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2820	3	3	3	0.00
25/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	11	0	0	0	2,030.00
25/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	86	0	0	0	0.00
25/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2760	3	3	3	0.00
25/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2808	3	3	3	0.00
25/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2784	3	3	3	0.00
25/03/2024	R186 On 01-August-24			Bond Future	9.21	104.0356	103.9993	104.0356	0.00
25/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	262	0	0	0	0.00
25/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	256	0	0	0	0.00
25/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	269	0	0	0	0.00
25/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1356	1	1	1	0.00
25/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1386	1	1	1	0.00
25/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1371	1	1	1	0.00
25/03/2024	R186 On 07-November-24			Bond Future	9.25	106.4892	106.4524	106.4892	35,645.00
25/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	856	1	1	1	0.00
25/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	867	1	1	1	0.00
25/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	845	1	1	1	0.00
25/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1077	1	1	1	0.00
25/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1061	1	1	1	0.00
25/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1069	1	1	1	0.00
25/03/2024	R186 On 06-February-25			Bond Future	9.33	103.4591	103.4218	103.4591	0.00
25/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	764	1	1	1	0.00
25/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1281	1	1	1	0.00
25/03/2024	R186 On 08-May-25			Bond Future	9.49	105.6113	105.5738	105.6113	0.00
25/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	341	0	0	0	0.00
25/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1866	2	2	2	0.00
25/03/2024	R202 On 02-May-24			Bond Future	259.39	259.8306	259.3931	259.8306	4,848.00
25/03/2024	R202 On 01-August-24			Bond Future	260.05	260.5017	260.0540	260.5017	0.00
25/03/2024	R202 On 07-November-24			Bond Future	266.26	266.7128	266.2553	266.7128	0.00
25/03/2024	R202 On 06-February-25			Bond Future	266.82	267.2911	266.8232	267.2911	0.00
25/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	33	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
25/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
25/03/2024	R202 On 08-May-25			Bond Future	272.45	272.9232	272.4465	272.9232	0.00
25/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	136	1	0	1	0.00
25/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
25/03/2024	R209 On 02-May-24			Bond Future	12.26	63.6907	63.5138	63.6907	13,197.00
25/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	8	0	0	0	0.00
25/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	9	0	0	0	0.00
25/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	8	0	0	0	0.00
25/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5150	5	5	5	0.00
25/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5052	5	5	5	0.00
25/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5101	5	5	5	0.00
25/03/2024	R209 On 01-August-24			Bond Future	12.37	65.0841	64.9033	65.0841	1,690.00
25/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	726	1	1	1	0.00
25/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	740	1	1	1	0.00
25/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	712	1	1	1	0.00
25/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3404	3	3	3	0.00
25/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3338	3	3	3	0.00
25/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3371	3	3	3	0.00
25/03/2024	R209 On 07-November-24			Bond Future	12.51	63.4620	63.2771	63.4620	5,237.00
25/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1819	2	2	2	0.00
25/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1799	2	2	2	0.00
25/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1839	2	2	2	0.00
25/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3050	3	3	3	0.00
25/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3099	3	3	3	0.00
25/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3074	3	3	3	0.00
25/03/2024	R209 On 06-February-25			Bond Future	12.64	64.8237	64.6350	64.8237	0.00
25/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2295	2	2	2	0.00
25/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3168	3	3	3	0.00
25/03/2024	R209 On 08-May-25			Bond Future	12.80	63.0169	62.8245	63.0169	0.00
25/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1299	1	1	1	0.00
25/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5254	5	5	5	0.00
25/03/2024	R210 On 02-May-24			Bond Future	233.39	233.0634	233.3856	233.0634	198.00
25/03/2024	R210 On 01-August-24			Bond Future	238.55	238.2191	238.5486	238.2191	300.00
25/03/2024	R210 On 07-November-24			Bond Future	240.91	240.5684	240.9056	240.5684	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
25/03/2024	R210 On 06-February-25			Bond Future	246.14	245.7897	246.1351	245.7897	0.00
25/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6525	6	7	6	0.00
25/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
25/03/2024	R210 On 08-May-25			Bond Future	247.92	247.5665	247.9193	247.5665	0.00
25/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
25/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	111	0	0	0	0.00
25/03/2024	R213 On 02-May-24			Bond Future	10.94	82.7077	82.6909	82.7077	25,842.00
25/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	83	0	0	0	0.00
25/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	78	0	0	0	0.00
25/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	88	0	0	0	0.00
25/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2804	3	3	3	0.00
25/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2881	3	3	3	0.00
25/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2843	3	3	3	0.00
25/03/2024	R213 On 01-August-24			Bond Future	11.04	84.5171	84.5000	84.5171	0.00
25/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1331	1	1	1	0.00
25/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1312	1	1	1	0.00
25/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1293	1	1	1	0.00
25/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2013	2	2	2	0.00
25/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	1991	2	2	2	0.00
25/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1969	2	2	2	0.00
25/03/2024	R213 On 07-November-24			Bond Future	11.16	82.9489	82.9316	82.9489	10,002.00
25/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2366	2	2	2	0.00
25/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2388	2	2	2	0.00
25/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2344	2	2	2	0.00
25/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2140	2	2	2	0.00
25/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2106	2	2	2	0.00
25/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2123	2	2	2	0.00
25/03/2024	R213 On 06-February-25			Bond Future	11.29	84.7295	84.7121	84.7295	0.00
25/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2700	3	3	3	0.00
25/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2485	2	2	2	0.00
25/03/2024	R213 On 08-May-25			Bond Future	11.44	82.9330	82.9156	82.9330	0.00
25/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1211	1	1	1	0.00
25/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4685	5	5	5	0.00
25/03/2024	R214 On 02-May-24			Bond Future	12.67	58.8182	58.6861	58.8182	23,326.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	4	0	0	0	0.00
25/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	4	0	0	0	0.00
25/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	4	0	0	0	0.00
25/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3789	4	4	4	0.00
25/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1566	2	2	2	0.00
25/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	183	0	0	0	8,000.00
25/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	199	0	0	0	5,110.00
25/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2649	3	3	3	0.00
25/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	652	1	1	1	13,110.00
25/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2730	3	3	3	0.00
25/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	123	0	0	0	13,110.00
25/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5874	6	6	6	0.00
25/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5770	6	6	6	0.00
25/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5822	6	6	6	0.00
25/03/2024	R214 On 01-August-24			Bond Future	12.78	60.1050	59.9700	60.1050	0.00
25/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	760	1	1	1	0.00
25/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	731	1	1	1	0.00
25/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	746	1	1	1	0.00
25/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3566	3	4	3	0.00
25/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3599	4	4	4	0.00
25/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3532	3	4	3	0.00
25/03/2024	R214 On 07-November-24			Bond Future	12.91	58.2153	58.0772	58.2153	0.00
25/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1934	2	2	2	0.00
25/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1913	2	2	2	0.00
25/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1955	2	2	2	0.00
25/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3269	3	3	3	0.00
25/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3318	3	3	3	0.00
25/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3293	3	3	3	0.00
25/03/2024	R214 On 06-February-25			Bond Future	13.06	59.4645	59.3237	59.4645	0.00
25/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2134	2	2	2	0.00
25/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3651	4	4	4	0.00
25/03/2024	R214 On 08-May-25			Bond Future	13.20	57.3950	57.2515	57.3950	0.00
25/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1596	2	2	2	0.00
25/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5159	5	5	5	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
25/03/2024	R248 On 02-May-24			Bond Future	12.86	71.4766	71.2916	71.4766	245,753.00
25/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
25/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
25/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
25/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	1	0	0	0	0.00
25/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	344	0	0	0	0.00
25/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2263	2	2	2	0.00
25/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	670	1	1	1	0.00
25/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2896	3	3	3	0.00
25/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8725	9	9	9	0.00
25/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8330	8	8	8	0.00
25/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8199	8	8	8	0.00
25/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8264	8	8	8	0.00
25/03/2024	R248 On 01-August-24			Bond Future	12.98	73.0403	72.8512	73.0403	13,000.00
25/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	801	1	1	1	0.00
25/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	818	1	1	1	0.00
25/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	786	1	1	1	0.00
25/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4573	4	5	4	0.00
25/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4489	4	4	4	0.00
25/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4531	4	5	4	0.00
25/03/2024	R248 On 07-November-24			Bond Future	13.13	70.3108	70.1174	70.3108	0.00
25/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2262	2	2	2	0.00
25/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2287	2	2	2	0.00
25/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2238	2	2	2	0.00
25/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4078	4	4	4	0.00
25/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4018	4	4	4	0.00
25/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4048	4	4	4	0.00
25/03/2024	R248 On 06-February-25			Bond Future	13.28	71.8193	71.6220	71.8193	0.00
25/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2281	2	2	2	0.00
25/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5276	5	5	5	0.00
25/03/2024	R248 On 08-May-25			Bond Future	13.43	68.8615	68.6605	68.8615	0.00
25/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2228	2	2	2	0.00
25/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6624	7	7	7	0.00
25/03/2024	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>
25/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00