



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: 27/03/2024 TO: 27/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	2025 On 02-May-24			Bond Future	178.99	178.9475	178.9897	178.9475	9,075.00
27/03/2024	2025 On 01-August-24			Bond Future	181.12	181.0734	181.1166	181.0734	0.00
27/03/2024	2025 On 07-November-24			Bond Future	185.44	185.3933	185.4381	185.3933	0.00
27/03/2024	2029 On 02-May-24			Bond Future	129.44	129.1353	129.4364	129.1353	7,165.00
27/03/2024	2029 On 01-August-24			Bond Future	132.30	131.9921	132.2999	131.9921	728.00
27/03/2024	2029 On 07-November-24			Bond Future	134.06	133.7425	134.0581	133.7425	0.00
27/03/2024	2029 On 06-February-25			Bond Future	136.97	136.6484	136.9714	136.6484	0.00
27/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4571	4	5	4	0.00
27/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/03/2024	2029 On 08-May-25			Bond Future	138.43	138.1032	138.4338	138.1032	0.00
27/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	584	0	1	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
27/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
27/03/2024	2030 On 02-May-24			Bond Future	10.59	91.2477	91.1920	91.2477	128,299.00
27/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	28	0	0	0	0.00
27/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	26	0	0	0	0.00
27/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	31	0	0	0	0.00
27/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	197	0	0	0	1,000.00
27/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5139	5	5	5	0.00
27/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	8	0	0	0	1,000.00
27/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1400	1	1	1	1,080.00
27/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	6705	7	7	7	0.00
27/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	907	1	1	1	500.00
27/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2293	2	2	2	500.00
27/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9386	9	9	9	0.00
27/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
27/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	234	0	0	0	0.00
27/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	781	1	1	1	0.00
27/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
27/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	495	0	0	0	0.00
27/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1897	2	2	2	0.00
27/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	23	0	0	0	1,000.00
27/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3745	4	4	4	0.00
27/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	3069	3	3	3	0.00
27/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	3147	3	3	3	0.00
27/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	3108	3	3	3	0.00
27/03/2024	2030 On 01-August-24			Bond Future	10.69	89.2382	89.1813	89.2382	0.00
27/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	965	1	1	1	0.00
27/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	950	1	1	1	0.00
27/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	981	1	1	1	0.00
27/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	2124	2	2	2	0.00
27/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	2169	2	2	2	0.00
27/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	2146	2	2	2	0.00
27/03/2024	2030 On 07-November-24			Bond Future	10.80	91.3438	91.2858	91.3438	1,650.00
27/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	1948	2	2	2	0.00
27/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	1929	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
27/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	1968	2	2	2	0.00
27/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	2113	2	2	2	0.00
27/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	2147	2	2	2	0.00
27/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	2130	2	2	2	0.00
27/03/2024	2030 On 06-February-25			Bond Future	10.93	89.2962	89.2372	89.2962	0.00
27/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	1839	2	2	2	0.00
27/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2708	3	3	3	0.00
27/03/2024	2030 On 08-May-25			Bond Future	11.09	91.1557	91.0959	91.1557	0.00
27/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	850	1	1	1	0.00
27/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4165	4	4	4	0.00
27/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1291	1	1	1	1,640.00
27/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1646	2	2	2	1,640.00
27/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3962	4	4	4	0.00
27/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4851	5	5	5	0.00
27/03/2024	2032 On 02-May-24			Bond Future	11.44	84.5837	84.5200	84.5837	133,633.00
27/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	3	0	0	0	0.00
27/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	4	0	0	0	0.00
27/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	3	0	0	0	0.00
27/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
27/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	73	0	0	0	1,000.00
27/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6351	6	6	6	0.00
27/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2081	2	2	2	0.00
27/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	454	0	0	0	0.00
27/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	4	0	0	0	500.00
27/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	732	1	1	1	1,550.00
27/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	11	0	0	0	1,550.00
27/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8153	8	8	8	0.00
27/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	6	0	0	0	500.00
27/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	274	0	0	0	500.00
27/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	7477	8	7	8	0.00
27/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	584	1	1	1	0.00
27/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
27/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1308	1	1	1	17,000.00
27/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	5397	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
27/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	13	0	0	0	500.00
27/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1879	2	2	2	0.00
27/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	7	0	0	0	1,550.00
27/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	1135	1	1	1	0.00
27/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3702	4	4	4	0.00
27/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1501	1	2	1	500.00
27/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	4082	4	4	4	0.00
27/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	410	0	0	0	500.00
27/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	27	0	0	0	1,000.00
27/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3986	4	4	4	0.00
27/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2760	3	3	3	0.00
27/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	5102	5	5	5	0.00
27/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	4226	4	4	4	0.00
27/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	4129	4	4	4	0.00
27/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	4177	4	4	4	0.00
27/03/2024	2032 On 01-August-24			Bond Future	11.56	86.4342	86.3691	86.4342	0.00
27/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	997	1	1	1	0.00
27/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1013	1	1	1	0.00
27/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	980	1	1	1	0.00
27/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2896	3	3	3	0.00
27/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2837	3	3	3	0.00
27/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2866	3	3	3	0.00
27/03/2024	2032 On 07-November-24			Bond Future	11.69	84.3065	84.2401	84.3065	4,260.00
27/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2040	2	2	2	0.00
27/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2061	2	2	2	0.00
27/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2019	2	2	2	0.00
27/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7469	8	7	8	0.00
27/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2393	2	2	2	1,615.00
27/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	654	1	1	1	1,615.00
27/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2616	3	3	3	0.00
27/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2983	3	3	3	0.00
27/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2938	3	3	3	0.00
27/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2960	3	3	3	0.00
27/03/2024	2032 On 06-February-25			Bond Future	11.84	86.1173	86.0498	86.1173	0.00
27/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2463	3	2	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
27/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2961	3	3	3	0.00
27/03/2024	2032 On 08-May-25			Bond Future	12.01	83.7461	83.6775	83.7461	0.00
27/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1095	1	1	1	0.00
27/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5723	6	6	6	0.00
27/03/2024	2033 On 02-May-24			Bond Future	121.13	121.1789	121.1319	121.1789	2,064.00
27/03/2024	2033 On 01-August-24			Bond Future	123.81	123.8597	123.8117	123.8597	5,754.00
27/03/2024	2033 On 07-November-24			Bond Future	125.27	125.3193	125.2705	125.3193	0.00
27/03/2024	2033 On 06-February-25			Bond Future	127.99	128.0423	127.9928	128.0423	0.00
27/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3053	3	3	3	0.00
27/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/03/2024	2033 On 08-May-25			Bond Future	129.17	129.2150	129.1653	129.2150	0.00
27/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1455	1	1	1	0.00
27/03/2024	2037 On 02-May-24			Bond Future	12.69	76.1350	76.0921	76.1350	70,086.00
27/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	4	0	0	0	0.00
27/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	3	0	0	0	0.00
27/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	4	0	0	0	0.00
27/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	6625	7	7	7	0.00
27/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	6738	7	7	7	0.00
27/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	6681	7	7	7	0.00
27/03/2024	2037 On 01-August-24			Bond Future	12.84	73.5445	73.5006	73.5445	84,501.00
27/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	662	1	1	1	0.00
27/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	649	1	1	1	0.00
27/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	676	1	1	1	1,383.00
27/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	5330	5	5	5	0.00
27/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3119	3	3	3	0.00
27/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1509	2	2	2	1,383.00
27/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	728	1	1	1	1,383.00
27/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	4369	4	4	4	0.00
27/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	4448	4	4	4	0.00
27/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	4408	4	4	4	0.00
27/03/2024	2037 On 07-November-24			Bond Future	12.99	75.2796	75.2348	75.2796	9,175.00
27/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	1944	2	2	2	0.00
27/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	1922	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
27/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	1966	2	2	2	0.00
27/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3924	4	4	4	0.00
27/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3981	4	4	4	0.00
27/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3952	4	4	4	0.00
27/03/2024	2037 On 06-February-25			Bond Future	13.15	72.6356	72.5902	72.6356	0.00
27/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2267	2	2	2	0.00
27/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	4137	4	4	4	0.00
27/03/2024	2037 On 08-May-25			Bond Future	13.33	74.1462	74.1002	74.1462	0.00
27/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1323	1	1	1	0.00
27/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	6575	7	7	7	0.00
27/03/2024	2038 On 02-May-24			Bond Future	132.00	132.1416	131.9953	132.1416	5,122.00
27/03/2024	2038 On 01-August-24			Bond Future	132.85	133.0027	132.8535	133.0027	0.00
27/03/2024	2038 On 07-November-24			Bond Future	136.02	136.1758	136.0231	136.1758	0.00
27/03/2024	2038 On 06-February-25			Bond Future	136.86	137.0194	136.8643	137.0194	0.00
27/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	1634	2	2	2	0.00
27/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/03/2024	2038 On 08-May-25			Bond Future	139.75	139.9100	139.7522	139.9100	0.00
27/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	72	0	0	0	0.00
27/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/03/2024	2040 On 02-May-24			Bond Future	12.96	76.0160	76.0243	76.0160	132,510.00
27/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	2	0	0	0	0.00
27/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	2	0	0	0	0.00
27/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	2	0	0	0	0.00
27/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	7732	8	8	8	0.00
27/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	7610	8	8	8	0.00
27/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	7671	8	8	8	0.00
27/03/2024	2040 On 01-August-24			Bond Future	13.11	73.1725	73.1811	73.1725	7,062.00
27/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	647	1	1	1	0.00
27/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	661	1	1	1	0.00
27/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	634	1	1	1	0.00
27/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	582	1	1	1	680.00
27/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	1683	2	2	2	0.00
27/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	3408	3	3	3	0.00
27/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	1856	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
27/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	5053	5	5	5	0.00
27/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1544	2	2	2	680.00
27/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2686	3	3	3	0.00
27/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2881	3	3	3	680.00
27/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4880	5	5	5	0.00
27/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4795	5	5	5	0.00
27/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4837	5	5	5	0.00
27/03/2024	2040 On 07-November-24			Bond Future	13.27	74.8987	74.9077	74.8987	8,677.00
27/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2057	2	2	2	0.00
27/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2080	2	2	2	0.00
27/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2034	2	2	2	0.00
27/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	4230	4	4	4	0.00
27/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	4170	4	4	4	0.00
27/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	4200	4	4	4	0.00
27/03/2024	2040 On 06-February-25			Bond Future	13.43	71.9958	72.0052	71.9958	0.00
27/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2193	2	2	2	0.00
27/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4613	5	5	5	0.00
27/03/2024	2040 On 08-May-25			Bond Future	13.61	73.4925	73.5024	73.4925	0.00
27/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1502	2	2	2	0.00
27/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	6499	7	6	7	0.00
27/03/2024	2044 On 02-May-24			Bond Future	13.06	71.9401	72.0011	71.9401	81,281.00
27/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	1	0	0	0	0.00
27/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	1	0	0	0	0.00
27/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	1	0	0	0	0.00
27/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1043	1	1	1	0.00
27/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	209	0	0	0	0.00
27/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	520	1	1	1	0.00
27/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	2182	2	2	2	10,030.00
27/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	3248	3	3	3	4,200.00
27/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1370	1	1	1	10,030.00
27/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7948	8	8	8	0.00
27/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	8073	8	8	8	0.00
27/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	8010	8	8	8	0.00
27/03/2024	2044 On 01-August-24			Bond Future	13.20	69.1327	69.1950	69.1327	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
27/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	501	0	1	0	0.00
27/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	490	0	0	0	0.00
27/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	512	1	1	1	0.00
27/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	5414	5	5	5	0.00
27/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	5506	6	6	6	0.00
27/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	5460	6	5	6	0.00
27/03/2024	2044 On 07-November-24			Bond Future	13.36	70.7635	70.8275	70.7635	200.00
27/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	1945	2	2	2	0.00
27/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	1923	2	2	2	0.00
27/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	1967	2	2	2	0.00
27/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	4214	4	4	4	0.00
27/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	4275	4	4	4	0.00
27/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	4245	4	4	4	0.00
27/03/2024	2044 On 06-February-25			Bond Future	13.51	67.8970	67.9626	67.8970	0.00
27/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2327	2	2	2	0.00
27/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4823	5	5	5	0.00
27/03/2024	2044 On 08-May-25			Bond Future	13.69	69.3083	69.3756	69.3083	0.00
27/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	1833	2	2	2	0.00
27/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6783	7	7	7	0.00
27/03/2024	2046 On 02-May-24			Bond Future	113.42	113.4140	113.4152	113.4140	16,295.00
27/03/2024	2046 On 01-August-24			Bond Future	115.92	115.9229	115.9243	115.9229	0.00
27/03/2024	2046 On 07-November-24			Bond Future	116.49	116.4906	116.4924	116.4906	0.00
27/03/2024	2046 On 06-February-25			Bond Future	119.02	119.0210	119.0234	119.0210	0.00
27/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	5013	5	5	5	0.00
27/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
27/03/2024	2046 On 08-May-25			Bond Future	119.29	119.2852	119.2886	119.2852	0.00
27/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	2681	3	3	3	0.00
27/03/2024	2050 On 02-May-24			Bond Future	114.68	115.0630	114.6777	115.0630	14,597.00
27/03/2024	2050 On 01-August-24			Bond Future	114.92	115.3117	114.9181	115.3117	0.00
27/03/2024	2050 On 07-November-24			Bond Future	117.66	118.0627	117.6599	118.0627	0.00
27/03/2024	2050 On 06-February-25			Bond Future	117.86	118.2705	117.8597	118.2705	0.00
27/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2260	3	2	3	0.00
27/03/2024	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
27/03/2024	2050 On 08-May-25			Bond Future	120.35	120.7652	120.3462	120.7652	0.00
27/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
27/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	814	0	1	0	0.00
27/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	AL37 On 02-May-24			Index Future	933.60	934.1950	933.6020	934.1950	0.00
27/03/2024	AL37 On 01-August-24			Index Future	954.03	954.6330	954.0270	954.6330	0.00
27/03/2024	AL37 On 07-November-24			Index Future	976.55	977.1660	976.5470	977.1660	0.00
27/03/2024	AL37 On 06-February-25			Index Future	997.55	998.1790	997.5500	998.1790	0.00
27/03/2024	AL37 On 08-May-25			Index Future	1018.41	1019.0440	1018.4070	1019.0440	0.00
27/03/2024	AL7T On 02-May-24			Index Future	1071.99	1071.8560	1071.9910	1071.8560	0.00
27/03/2024	AL7T On 01-August-24			Index Future	1095.44	1095.3050	1095.4430	1095.3050	0.00
27/03/2024	AL7T On 07-November-24			Index Future	1121.30	1121.1580	1121.3020	1121.1580	0.00
27/03/2024	AL7T On 06-February-25			Index Future	1145.42	1145.2680	1145.4180	1145.2680	0.00
27/03/2024	AL7T On 08-May-25			Index Future	1169.37	1169.2080	1169.3670	1169.2080	0.00
27/03/2024	ALBI On 02-May-24			Index Future	931.96	931.8240	931.9570	931.8240	94.00
27/03/2024	ALBI On 01-August-24			Index Future	952.35	952.2100	952.3460	952.2100	0.00
27/03/2024	ALBI On 07-November-24			Index Future	974.83	974.6850	974.8270	974.6850	0.00
27/03/2024	ALBI On 06-February-25			Index Future	995.79	995.6450	995.7930	995.6450	0.00
27/03/2024	ALBI On 08-May-25			Index Future	1016.61	1016.4580	1016.6130	1016.4580	0.00
27/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	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
27/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	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
27/03/2024	ES33 On 02-May-24			Bond Future	13.10	71.4420	71.3645	71.4420	0.00
27/03/2024	ES33 On 01-August-24			Bond Future	13.27	73.0225	72.9433	73.0225	0.00
27/03/2024	ES33 On 07-November-24			Bond Future	13.46	70.9612	70.8803	70.9612	0.00
27/03/2024	ES33 On 06-February-25			Bond Future	13.67	72.5012	72.4188	72.5012	0.00
27/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
27/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1313	1	1	1	0.00
27/03/2024	ES33 On 08-May-25			Bond Future	13.90	70.2249	70.1411	70.2249	0.00
27/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
27/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4631	5	5	5	0.00
27/03/2024	ES42 On 02-May-24			Bond Future	13.46	66.9234	66.9564	66.9234	0.00
27/03/2024	ES42 On 01-August-24			Bond Future	13.61	68.4039	68.4377	68.4039	0.00
27/03/2024	ES42 On 07-November-24			Bond Future	13.79	65.7670	65.8017	65.7670	0.00
27/03/2024	ES42 On 06-February-25			Bond Future	13.96	67.1927	67.2285	67.1927	0.00
27/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
27/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1165	1	1	1	0.00
27/03/2024	ES42 On 08-May-25			Bond Future	14.16	64.3386	64.3754	64.3386	0.00
27/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
27/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4255	4	4	4	0.00
27/03/2024	GOVI On 02-May-24			GOVI	918.27	918.2510	918.2710	918.2510	730.00
27/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	327190	33	33	33	0.00
27/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	327090	33	33	33	0.00
27/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	326990	33	33	33	0.00
27/03/2024	GOVI On 01-August-24			GOVI	938.36	938.3400	938.3610	938.3400	0.00
27/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	50290	5	5	5	0.00
27/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	50190	5	5	5	0.00
27/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	50090	5	5	5	0.00
27/03/2024	GOVI On 07-November-24			GOVI	960.51	960.4880	960.5120	960.4880	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
27/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	117220	12	12	12	0.00
27/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	117120	12	12	12	0.00
27/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	117320	12	12	12	0.00
27/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 06-February-25			GOVI	981.17	981.1420	981.1700	981.1420	0.00
27/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	91700	9	9	9	0.00
27/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 08-May-25			GOVI	1001.68	1001.6520	1001.6840	1001.6520	0.00
27/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
27/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	203160	20	20	20	0.00
27/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2024	IGOV On 02-May-24			Index Future	347.15	349.1430	347.1490	349.1430	593.00
27/03/2024	IGOV On 01-August-24			Index Future	354.83	356.8670	354.8280	356.8670	0.00
27/03/2024	IGOV On 07-November-24			Index Future	363.29	365.3810	363.2940	365.3810	0.00
27/03/2024	IGOV On 06-February-25			Index Future	371.19	373.3200	371.1890	373.3200	0.00
27/03/2024	IGOV On 08-May-25			Index Future	379.03	381.2030	379.0290	381.2030	0.00
27/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/03/2024	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
27/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6470	91.6470	91.6470	0.00
27/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6500	91.6520	91.6500	0.00
27/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6590	91.6600	0.00
27/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6670	91.6620	91.6670	0.00
27/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
27/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.6950	91.6920	91.6950	0.00
27/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.7400	91.7310	91.7400	0.00
27/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.10	91.8950	91.9010	91.8950	0.00
27/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.04	91.9750	91.9620	91.9750	0.00
27/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.88	92.1200	92.1170	92.1200	0.00
27/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.85	92.1500	92.1470	92.1500	0.00
27/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.94	92.0750	92.0610	92.0750	0.00
27/03/2024	R035 On 02-May-24			Bond Future	12.29	81.6211	81.5001	81.6211	161,883.00
27/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	12	0	0	0	0.00
27/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	12	0	0	0	0.00
27/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	11	0	0	0	0.00
27/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	5823	6	6	6	0.00
27/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	5714	6	6	6	0.00
27/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	5768	6	6	6	0.00
27/03/2024	R035 On 01-August-24			Bond Future	12.42	83.4068	83.2832	83.4068	0.00
27/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	824	1	1	1	0.00
27/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	840	1	1	1	0.00
27/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	808	1	1	1	0.00
27/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3992	4	4	4	0.00
27/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3919	4	4	4	0.00
27/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3956	4	4	4	0.00
27/03/2024	R035 On 07-November-24			Bond Future	12.57	80.8594	80.7330	80.8594	14,838.00
27/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	1953	2	2	2	0.00
27/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	1975	2	2	2	0.00
27/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	1932	2	2	2	0.00
27/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3902	4	4	4	0.00
27/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3846	4	4	4	0.00
27/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3874	4	4	4	0.00
27/03/2024	R035 On 06-February-25			Bond Future	12.73	82.5963	82.4675	82.5963	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
27/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2336	2	2	2	0.00
27/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3890	4	4	4	0.00
27/03/2024	R035 On 08-May-25			Bond Future	12.91	79.8022	79.6711	79.8022	0.00
27/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1160	1	1	1	0.00
27/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	6616	7	7	7	0.00
27/03/2024	R053 On 02-May-24			Bond Future	12.92	91.2555	91.3695	91.2555	5,189.00
27/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	1925	2	2	2	0.00
27/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	1884	2	2	2	0.00
27/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	1965	2	2	2	0.00
27/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	1172	1	1	1	0.00
27/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	1226	1	1	1	0.00
27/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	1199	1	1	1	0.00
27/03/2024	R053 On 01-August-24			Bond Future	13.05	93.2520	93.3685	93.2520	0.00
27/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3139	3	3	3	0.00
27/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3178	3	3	3	0.00
27/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3102	3	3	3	0.00
27/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2597	3	3	3	0.00
27/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2540	3	3	3	0.00
27/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2569	3	3	3	0.00
27/03/2024	R053 On 07-November-24			Bond Future	13.20	89.5801	89.6995	89.5801	0.00
27/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	2551	3	3	3	0.00
27/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2522	2	3	2	0.00
27/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	2581	3	3	3	0.00
27/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	5244	5	5	5	0.00
27/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	5325	5	5	5	0.00
27/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	5284	5	5	5	0.00
27/03/2024	R053 On 06-February-25			Bond Future	13.36	91.5032	91.6255	91.5032	0.00
27/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3241	3	3	3	0.00
27/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5996	6	6	6	0.00
27/03/2024	R053 On 08-May-25			Bond Future	13.52	87.5379	87.6632	87.5379	0.00
27/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	2658	3	3	3	0.00
27/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	8562	9	9	9	0.00
27/03/2024	R186 On 02-May-24			Bond Future	9.27	106.7549	106.7442	106.7549	92,966.00
27/03/2024	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
27/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1176	1	1	1	2,030.00
27/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2600	3	3	3	0.00
27/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	14	0	0	0	2,030.00
27/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	113	0	0	0	0.00
27/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2983	3	3	3	0.00
27/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	3031	3	3	3	0.00
27/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	3007	3	3	3	0.00
27/03/2024	R186 On 01-August-24			Bond Future	9.31	103.7824	103.7715	103.7824	0.00
27/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	204	0	0	0	0.00
27/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	199	0	0	0	0.00
27/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	210	0	0	0	0.00
27/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1525	2	2	2	0.00
27/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1557	2	2	2	0.00
27/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1541	2	2	2	0.00
27/03/2024	R186 On 07-November-24			Bond Future	9.37	106.2315	106.2206	106.2315	35,645.00
27/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	748	1	1	1	0.00
27/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	758	1	1	1	0.00
27/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	737	1	1	1	0.00
27/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1201	1	1	1	0.00
27/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1183	1	1	1	0.00
27/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1192	1	1	1	0.00
27/03/2024	R186 On 06-February-25			Bond Future	9.47	103.1982	103.1874	103.1982	0.00
27/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	666	1	1	1	0.00
27/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1418	1	1	1	0.00
27/03/2024	R186 On 08-May-25			Bond Future	9.65	105.3479	105.3374	105.3479	0.00
27/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	283	0	0	0	0.00
27/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	2044	2	2	2	0.00
27/03/2024	R202 On 02-May-24			Bond Future	259.09	259.7017	259.0892	259.7017	4,848.00
27/03/2024	R202 On 01-August-24			Bond Future	259.74	260.3693	259.7435	260.3693	0.00
27/03/2024	R202 On 07-November-24			Bond Future	265.94	266.5812	265.9409	266.5812	0.00
27/03/2024	R202 On 06-February-25			Bond Future	266.51	267.1600	266.5073	267.1600	0.00
27/03/2024	R202 On 06-February-25	266.79	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
27/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	283	0	0	0	0.00
27/03/2024	R202 On 08-May-25			Bond Future	272.13	272.7966	272.1312	272.7966	0.00
27/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	179	0	0	0	0.00
27/03/2024	R209 On 02-May-24			Bond Future	12.38	63.0446	62.9605	63.0446	13,217.00
27/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	3	0	0	0	0.00
27/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	3	0	0	0	0.00
27/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	3	0	0	0	0.00
27/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	5699	6	6	6	0.00
27/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	5599	6	6	6	0.00
27/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	5649	6	6	6	0.00
27/03/2024	R209 On 01-August-24			Bond Future	12.50	64.4238	64.3379	64.4238	1,690.00
27/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	568	1	1	1	0.00
27/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	580	1	1	1	0.00
27/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	556	1	1	1	0.00
27/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3814	4	4	4	0.00
27/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3744	4	4	4	0.00
27/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3779	4	4	4	0.00
27/03/2024	R209 On 07-November-24			Bond Future	12.64	62.7870	62.6992	62.7870	5,237.00
27/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1568	2	2	2	0.00
27/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1550	2	2	2	0.00
27/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1587	2	2	2	0.00
27/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	3375	3	3	3	0.00
27/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3427	3	3	3	0.00
27/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	3401	3	3	3	0.00
27/03/2024	R209 On 06-February-25			Bond Future	12.78	64.1355	64.0461	64.1355	0.00
27/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2020	2	2	2	0.00
27/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3482	3	3	3	0.00
27/03/2024	R209 On 08-May-25			Bond Future	12.94	62.3160	62.2250	62.3160	0.00
27/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1117	1	1	1	0.00
27/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5671	6	6	6	0.00
27/03/2024	R210 On 02-May-24			Bond Future	233.36	233.5375	233.3621	233.5375	198.00
27/03/2024	R210 On 01-August-24			Bond Future	238.52	238.7039	238.5247	238.7039	300.00
27/03/2024	R210 On 07-November-24			Bond Future	240.88	241.0670	240.8843	241.0670	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
27/03/2024	R210 On 06-February-25			Bond Future	246.12	246.3044	246.1186	246.3044	0.00
27/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6509	7	7	7	0.00
27/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/03/2024	R210 On 08-May-25			Bond Future	247.91	248.0966	247.9087	248.0966	0.00
27/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	121	0	0	0	0.00
27/03/2024	R213 On 02-May-24			Bond Future	11.07	82.2292	82.1710	82.2292	25,851.00
27/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	40	0	0	0	0.00
27/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	37	0	0	0	0.00
27/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	43	0	0	0	0.00
27/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	3279	3	3	3	0.00
27/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	3360	3	3	3	0.00
27/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	3320	3	3	3	0.00
27/03/2024	R213 On 01-August-24			Bond Future	11.17	84.0282	83.9687	84.0282	0.00
27/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1095	1	1	1	0.00
27/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1078	1	1	1	0.00
27/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1061	1	1	1	0.00
27/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2312	2	2	2	0.00
27/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2288	2	2	2	0.00
27/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	2264	2	2	2	0.00
27/03/2024	R213 On 07-November-24			Bond Future	11.30	82.4496	82.3889	82.4496	10,002.00
27/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2079	2	2	2	0.00
27/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2099	2	2	2	0.00
27/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2058	2	2	2	0.00
27/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2396	2	2	2	0.00
27/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2359	2	2	2	0.00
27/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2378	2	2	2	0.00
27/03/2024	R213 On 06-February-25			Bond Future	11.44	84.2213	84.1596	84.2213	0.00
27/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2410	2	2	2	0.00
27/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2747	3	3	3	0.00
27/03/2024	R213 On 08-May-25			Bond Future	11.60	82.4164	82.3538	82.4164	0.00
27/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1041	1	1	1	0.00
27/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	5077	5	5	5	0.00
27/03/2024	R214 On 02-May-24			Bond Future	12.77	58.1915	58.2200	58.1915	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
27/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
27/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	2	0	0	0	0.00
27/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	1	0	0	0	0.00
27/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3357	3	3	3	0.00
27/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1254	1	1	1	0.00
27/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	111	0	0	0	8,000.00
27/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	122	0	0	0	5,110.00
27/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	3038	3	3	3	0.00
27/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	806	1	1	1	13,110.00
27/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	3124	3	3	3	0.00
27/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	156	0	0	0	13,110.00
27/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	6338	6	6	6	0.00
27/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	6233	6	6	6	0.00
27/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	6286	6	6	6	0.00
27/03/2024	R214 On 01-August-24			Bond Future	12.89	59.4646	59.4936	59.4646	0.00
27/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	622	1	1	1	0.00
27/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	597	1	1	1	0.00
27/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	610	1	1	1	0.00
27/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3906	4	4	4	0.00
27/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3942	4	4	4	0.00
27/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3870	4	4	4	0.00
27/03/2024	R214 On 07-November-24			Bond Future	13.03	57.5606	57.5905	57.5606	0.00
27/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	1718	2	2	2	0.00
27/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1698	2	2	2	0.00
27/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	1737	2	2	2	0.00
27/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3538	4	4	4	0.00
27/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3590	4	4	4	0.00
27/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3564	4	4	4	0.00
27/03/2024	R214 On 06-February-25			Bond Future	13.17	58.7970	58.8277	58.7970	0.00
27/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	1915	2	2	2	0.00
27/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3928	4	4	4	0.00
27/03/2024	R214 On 08-May-25			Bond Future	13.32	56.7151	56.7468	56.7151	0.00
27/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1422	1	1	1	0.00
27/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5490	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	R248 On 02-May-24			Bond Future	12.97	70.6765	70.7108	70.6765	245,910.00
27/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
27/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	220	0	0	0	0.00
27/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	1845	2	2	2	0.00
27/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	833	1	1	1	0.00
27/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	3352	3	3	3	0.00
27/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	9306	9	9	9	0.00
27/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8910	9	9	9	0.00
27/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8779	9	9	9	0.00
27/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8844	9	9	9	0.00
27/03/2024	R248 On 01-August-24			Bond Future	13.09	72.2227	72.2578	72.2227	13,000.00
27/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	646	1	1	1	0.00
27/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	660	1	1	1	0.00
27/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	632	1	1	1	0.00
27/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	5013	5	5	5	0.00
27/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4925	5	5	5	0.00
27/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4969	5	5	5	0.00
27/03/2024	R248 On 07-November-24			Bond Future	13.24	69.4749	69.5110	69.4749	0.00
27/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	1998	2	2	2	0.00
27/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2021	2	2	2	0.00
27/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	1976	2	2	2	0.00
27/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	4422	4	4	4	0.00
27/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	4359	4	4	4	0.00
27/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	4390	4	4	4	0.00
27/03/2024	R248 On 06-February-25			Bond Future	13.40	70.9670	71.0041	70.9670	0.00
27/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2036	2	2	2	0.00
27/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5649	6	6	6	0.00
27/03/2024	R248 On 08-May-25			Bond Future	13.56	67.9933	68.0316	67.9933	0.00
27/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2001	2	2	2	0.00
27/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	7026	7	7	7	0.00
27/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00