



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: 15/05/2024 TO: 15/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	2025 On 01-August-24			Bond Future	181.73	181.6021	181.7291	181.6021	5,040.00
15/05/2024	2025 On 07-November-24			Bond Future	186.08	185.9448	186.0754	185.9448	4,944.00
15/05/2024	2029 On 01-August-24			Bond Future	131.09	130.8903	131.0880	130.8903	9,526.00
15/05/2024	2029 On 07-November-24			Bond Future	132.82	132.6133	132.8158	132.6133	0.00
15/05/2024	2029 On 06-February-25			Bond Future	135.74	135.5302	135.7383	135.5302	0.00
15/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3338	3	3	3	0.00
15/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2029 On 08-May-25			Bond Future	137.30	137.0894	137.3027	137.0894	0.00
15/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	547	1	1	1	0.00
15/05/2024	2029 On 07-August-25			Bond Future	140.18	139.9601	140.1799	139.9601	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
15/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2770	3	3	3	0.00
15/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2030 On 01-August-24			Bond Future	10.48	89.5980	89.9725	89.5980	121,100.00
15/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	1119	1	1	1	0.00
15/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	1101	1	1	1	0.00
15/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	1138	1	1	1	0.00
15/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	835	1	1	1	600.00
15/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1818	2	2	2	600.00
15/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3474	3	3	3	0.00
15/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	371	0	0	0	600.00
15/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	1882	2	2	2	0.00
15/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	948	1	1	1	0.00
15/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1489	2	1	2	0.00
15/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1530	2	2	2	0.00
15/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1509	2	2	2	0.00
15/05/2024	2030 On 07-November-24			Bond Future	10.58	91.7172	92.1009	91.7172	54,764.00
15/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2250	2	2	2	0.00
15/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2272	2	2	2	0.00
15/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	2229	2	2	2	0.00
15/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1245	1	1	1	600.00
15/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	2165	2	2	2	600.00
15/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	5278	5	5	5	0.00
15/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	533	1	1	1	600.00
15/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1677	2	2	2	0.00
15/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2610	3	3	3	0.00
15/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1632	2	2	2	0.00
15/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1602	2	2	2	0.00
15/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1617	2	2	2	0.00
15/05/2024	2030 On 06-February-25			Bond Future	10.68	89.7024	90.0952	89.7024	0.00
15/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2237	2	2	2	0.00
15/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2248	2	2	2	0.00
15/05/2024	2030 On 08-May-25			Bond Future	10.81	91.6661	92.0682	91.6661	0.00
15/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1183	1	1	1	0.00
15/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4860	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
15/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1701	2	2	2	1,640.00
15/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2338	2	2	2	2,280.00
15/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5902	6	6	6	0.00
15/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1068	1	1	1	2,280.00
15/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	2730	3	3	3	0.00
15/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1369	1	1	1	1,640.00
15/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3400	4	3	4	0.00
15/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4213	4	4	4	0.00
15/05/2024	2030 On 07-August-25			Bond Future	10.98	89.5500	89.9618	89.5500	0.00
15/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2920	3	3	3	0.00
15/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1835	2	2	2	1,054.00
15/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	5079	5	5	5	0.00
15/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1473	2	1	2	1,054.00
15/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3458	4	3	4	0.00
15/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2489	3	2	3	0.00
15/05/2024	2032 On 01-August-24			Bond Future	11.36	86.8197	87.2344	86.8197	100,256.00
15/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	1133	1	1	1	0.00
15/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	1153	1	1	1	0.00
15/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	1113	1	1	1	0.00
15/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2275	2	2	2	600.00
15/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4558	4	5	4	0.00
15/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	1074	1	1	1	600.00
15/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	5394	5	5	5	0.00
15/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	300	0	0	0	11,000.00
15/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1166	1	1	1	0.00
15/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	426	1	0	1	600.00
15/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2216	2	2	2	0.00
15/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2163	2	2	2	0.00
15/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2111	2	2	2	0.00
15/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2137	2	2	2	0.00
15/05/2024	2032 On 07-November-24			Bond Future	11.49	84.7055	85.1303	84.7055	52,520.00
15/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2360	2	2	2	0.00
15/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2336	2	2	2	0.00
15/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2383	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
15/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1570	1	2	1	600.00
15/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2677	2	3	2	600.00
15/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6745	6	7	6	0.00
15/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	8102	8	8	8	0.00
15/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2753	3	3	3	1,615.00
15/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	397	0	0	0	1,615.00
15/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2087	2	2	2	0.00
15/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	646	1	1	1	600.00
15/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2141	2	2	2	0.00
15/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3240	4	3	4	0.00
15/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2369	3	2	3	0.00
15/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2410	3	2	3	0.00
15/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2390	3	2	3	0.00
15/05/2024	2032 On 06-February-25			Bond Future	11.62	86.5481	86.9828	86.5481	0.00
15/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	3068	3	3	3	0.00
15/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2633	3	3	3	0.00
15/05/2024	2032 On 08-May-25			Bond Future	11.75	84.2754	84.7204	84.2754	0.00
15/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1757	2	2	2	0.00
15/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5341	6	5	6	0.00
15/05/2024	2032 On 07-August-25			Bond Future	11.93	86.0152	86.4706	86.0152	0.00
15/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3763	4	4	4	0.00
15/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3424	4	3	4	0.00
15/05/2024	2033 On 01-August-24			Bond Future	122.80	122.6219	122.7957	122.6219	7,742.00
15/05/2024	2033 On 07-November-24			Bond Future	124.23	124.0493	124.2274	124.0493	0.00
15/05/2024	2033 On 06-February-25			Bond Future	126.96	126.7780	126.9610	126.7780	0.00
15/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2021	2	2	2	0.00
15/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2033 On 08-May-25			Bond Future	128.23	128.0426	128.2304	128.0426	0.00
15/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2390	3	2	3	0.00
15/05/2024	2033 On 07-August-25			Bond Future	130.92	130.7239	130.9175	130.7239	0.00
15/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2268	2	2	2	0.00
15/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2037 On 01-August-24			Bond Future	12.49	74.7647	75.2067	74.7647	192,304.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	994	1	1	1	0.00
15/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	975	1	1	1	0.00
15/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	1013	1	1	1	1,383.00
15/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6613	6	7	6	0.00
15/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	4095	4	4	4	0.00
15/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	779	1	1	1	1,383.00
15/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	305	0	0	0	1,383.00
15/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3000	3	3	3	0.00
15/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3068	3	3	3	0.00
15/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3034	3	3	3	0.00
15/05/2024	2037 On 07-November-24			Bond Future	12.63	76.5330	76.9857	76.5330	14,225.00
15/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2650	2	3	2	0.00
15/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2676	2	3	2	0.00
15/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2623	2	3	2	0.00
15/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	2931	3	3	3	0.00
15/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	2884	3	3	3	0.00
15/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	2907	3	3	3	0.00
15/05/2024	2037 On 06-February-25			Bond Future	12.77	73.9368	74.4000	73.9368	0.00
15/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3321	3	3	3	0.00
15/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3382	4	3	4	0.00
15/05/2024	2037 On 08-May-25			Bond Future	12.92	75.5547	76.0286	75.5547	3,975.00
15/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2573	2	3	2	0.00
15/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	5286	5	5	5	7,500.00
15/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	3214	3	3	3	15,000.00
15/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	5144	5	5	5	7,500.00
15/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3368	4	3	4	0.00
15/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5029	5	5	5	0.00
15/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3279	3	3	3	0.00
15/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	5896	6	6	6	0.00
15/05/2024	2037 On 07-August-25			Bond Future	13.10	72.8531	73.3379	72.8531	0.00
15/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	4160	4	4	4	0.00
15/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4594	5	5	5	0.00
15/05/2024	2038 On 01-August-24			Bond Future	131.14	131.0573	131.1442	131.0573	3,162.00
15/05/2024	2038 On 07-November-24			Bond Future	134.28	134.1913	134.2807	134.1913	425.00

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15/05/2024	2038 On 06-February-25			Bond Future	135.11	135.0141	135.1067	135.0141	0.00
15/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	123	0	0	0	0.00
15/05/2024	2038 On 08-May-25			Bond Future	138.10	138.0023	138.0977	138.0023	0.00
15/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1582	2	2	2	0.00
15/05/2024	2038 On 07-August-25			Bond Future	138.81	138.7121	138.8092	138.7121	78.00
15/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	751	1	1	1	0.00
15/05/2024	2040 On 01-August-24			Bond Future	12.75	74.5703	75.0638	74.5703	41,929.00
15/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	1000	1	1	1	0.00
15/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	1019	1	1	1	0.00
15/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	981	1	1	1	0.00
15/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	906	1	1	1	680.00
15/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2397	2	2	2	0.00
15/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4517	4	5	4	0.00
15/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2618	2	3	2	7,500.00
15/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3494	4	3	4	0.00
15/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	771	1	1	1	680.00
15/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1565	2	2	2	0.00
15/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1712	2	2	2	680.00
15/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3344	4	3	4	0.00
15/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3270	4	3	4	0.00
15/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3307	4	3	4	0.00
15/05/2024	2040 On 07-November-24			Bond Future	12.89	76.3339	76.8393	76.3339	91,394.00
15/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2838	3	3	3	0.00
15/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2811	3	3	3	0.00
15/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2867	3	3	3	0.00
15/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3025	3	3	3	0.00
15/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3075	3	3	3	0.00
15/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3050	3	3	3	0.00
15/05/2024	2040 On 06-February-25			Bond Future	13.03	73.4827	73.9998	73.4827	14.00
15/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3413	3	3	3	0.00
15/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	3839	4	4	4	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
15/05/2024	2040 On 08-May-25			Bond Future	13.18	75.0904	75.6194	75.0904	3,900.00
15/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2996	3	3	3	0.00
15/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	5068	5	5	5	7,500.00
15/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3271	3	3	3	15,000.00
15/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5271	5	5	5	7,500.00
15/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3691	4	4	4	0.00
15/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5511	6	6	6	0.00
15/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	3832	4	4	4	0.00
15/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	5876	6	6	6	0.00
15/05/2024	2040 On 07-August-25			Bond Future	13.36	72.1280	72.6691	72.1280	0.00
15/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4470	4	4	4	0.00
15/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	4823	5	5	5	0.00
15/05/2024	2044 On 01-August-24			Bond Future	12.85	70.6249	71.0622	70.6249	119,396.00
15/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	728	1	1	1	0.00
15/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	712	1	1	1	0.00
15/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	744	1	1	1	0.00
15/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3265	3	3	3	0.00
15/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2431	2	2	2	0.00
15/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1625	2	2	2	5,000.00
15/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1167	1	1	1	15,000.00
15/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	3779	4	4	4	0.00
15/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	3862	4	4	4	0.00
15/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	3821	4	4	4	0.00
15/05/2024	2044 On 07-November-24			Bond Future	12.98	72.2952	72.7431	72.2952	234.00
15/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2784	3	3	3	0.00
15/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2812	3	3	3	0.00
15/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2757	3	3	3	0.00
15/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3194	3	3	3	0.00
15/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3143	3	3	3	0.00
15/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3168	3	3	3	0.00
15/05/2024	2044 On 06-February-25			Bond Future	13.12	69.4815	69.9397	69.4815	0.00
15/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3320	3	3	3	0.00
15/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	3839	4	4	4	0.00
15/05/2024	2044 On 08-May-25			Bond Future	13.26	71.0015	71.4703	71.0015	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
15/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	3046	3	3	3	0.00
15/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	5901	6	6	6	0.00
15/05/2024	2044 On 07-August-25			Bond Future	13.44	68.0798	68.5595	68.0798	0.00
15/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4446	4	4	4	0.00
15/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	4925	5	5	5	0.00
15/05/2024	2046 On 01-August-24			Bond Future	114.38	114.0464	114.3790	114.0464	12,200.00
15/05/2024	2046 On 07-November-24			Bond Future	114.90	114.5628	114.9029	114.5628	4,862.00
15/05/2024	2046 On 06-February-25			Bond Future	117.43	117.0823	117.4309	117.0823	0.00
15/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3421	3	3	3	0.00
15/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2046 On 08-May-25			Bond Future	117.77	117.4092	117.7658	117.4092	0.00
15/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	4204	5	4	5	0.00
15/05/2024	2046 On 07-August-25			Bond Future	120.23	119.8654	120.2312	119.8654	0.00
15/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1541	1	2	1	0.00
15/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2050 On 01-August-24			Bond Future	113.36	113.0921	113.3591	113.0921	11,346.00
15/05/2024	2050 On 07-November-24			Bond Future	116.07	115.7964	116.0703	115.7964	4,091.00
15/05/2024	2050 On 06-February-25			Bond Future	116.25	115.9717	116.2529	115.9717	0.00
15/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	653	0	1	0	0.00
15/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/05/2024	2050 On 08-May-25			Bond Future	118.83	118.5384	118.8264	118.5384	0.00
15/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2334	3	2	3	0.00
15/05/2024	2050 On 07-August-25			Bond Future	118.88	118.5913	118.8848	118.5913	0.00
15/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
15/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	1005	1	1	1	0.00
15/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	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
15/05/2024	AL37 On 01-August-24			Index Future	962.44	958.4310	962.4420	958.4310	0.00
15/05/2024	AL37 On 07-November-24			Index Future	985.21	981.1060	985.2130	981.1060	0.00
15/05/2024	AL37 On 06-February-25			Index Future	1006.67	1002.4710	1006.6700	1002.4710	0.00
15/05/2024	AL37 On 08-May-25			Index Future	1028.75	1024.4550	1028.7480	1024.4550	0.00
15/05/2024	AL37 On 07-August-25			Index Future	1050.11	1045.7270	1050.1140	1045.7270	0.00
15/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
15/05/2024	AL7T On 01-August-24			Index Future	1112.20	1106.3830	1112.1990	1106.3830	0.00
15/05/2024	AL7T On 07-November-24			Index Future	1138.51	1132.5570	1138.5130	1132.5570	0.00
15/05/2024	AL7T On 06-February-25			Index Future	1163.31	1157.2200	1163.3090	1157.2200	0.00
15/05/2024	AL7T On 08-May-25			Index Future	1188.82	1182.5990	1188.8230	1182.5990	0.00
15/05/2024	AL7T On 07-August-25			Index Future	1213.51	1207.1540	1213.5130	1207.1540	0.00
15/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
15/05/2024	ALBI On 01-August-24			Index Future	967.27	962.7630	967.2710	962.7630	91.00
15/05/2024	ALBI On 07-November-24			Index Future	990.16	985.5400	990.1560	985.5400	16.00
15/05/2024	ALBI On 06-February-25			Index Future	1011.72	1007.0020	1011.7210	1007.0020	0.00
15/05/2024	ALBI On 08-May-25			Index Future	1033.91	1029.0860	1033.9100	1029.0860	0.00
15/05/2024	ALBI On 07-August-25			Index Future	1055.38	1050.4530	1055.3830	1050.4530	0.00
15/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C050 On 31-December-50			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
15/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	ES33 On 01-August-24			Bond Future	12.89	74.1104	74.5039	74.1104	0.00
15/05/2024	ES33 On 07-November-24			Bond Future	13.07	72.0794	72.4825	72.0794	0.00
15/05/2024	ES33 On 06-February-25			Bond Future	13.25	73.6638	74.0764	73.6638	0.00
15/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	345	0	0	0	0.00
15/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
15/05/2024	ES33 On 08-May-25			Bond Future	13.44	71.4885	71.9108	71.4885	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
15/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0		0	0	0	0.00
15/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2861		3	3	3	0.00
15/05/2024	ES33 On 07-August-25			Bond Future	13.66		72.9791	73.4114	72.9791	0.00
15/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0		0	0	0	0.00
15/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	393		1	0	1	0.00
15/05/2024	ES42 On 01-August-24			Bond Future	13.27		69.7173	70.1233	69.7173	0.00
15/05/2024	ES42 On 07-November-24			Bond Future	13.42		67.1157	67.5317	67.1157	0.00
15/05/2024	ES42 On 06-February-25			Bond Future	13.58		68.5903	69.0160	68.5903	0.00
15/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	623		0	1	0	0.00
15/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0		0	0	0	0.00
15/05/2024	ES42 On 08-May-25			Bond Future	13.74		65.8383	66.2740	65.8383	0.00
15/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0		0	0	0	0.00
15/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2357		3	2	3	0.00
15/05/2024	ES42 On 07-August-25			Bond Future	13.92		67.2076	67.6535	67.2076	0.00
15/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0		0	0	0	0.00
15/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	619		1	1	1	0.00
15/05/2024	GOVI On 02-May-24			GOVI	925.02		925.0210	925.0210	925.0210	0.00
15/05/2024	GOVI On 01-August-24			GOVI	952.89		948.4390	952.8940	948.4390	735.00
15/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	95140		5	10	5	0.00
15/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	95040		5	10	5	0.00
15/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	95240		5	10	5	0.00
15/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0		0	0	0	0.00
15/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0		0	0	0	0.00
15/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0		0	0	0	0.00
15/05/2024	GOVI On 07-November-24			GOVI	975.44		970.8760	975.4380	970.8760	0.00
15/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	266480		22	27	22	0.00
15/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	266380		22	27	22	0.00
15/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	266580		22	27	22	0.00
15/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0		0	0	0	0.00
15/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0		0	0	0	0.00
15/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0		0	0	0	0.00
15/05/2024	GOVI On 06-February-25			GOVI	996.68		992.0190	996.6830	992.0190	0.00
15/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	246830		20	25	20	0.00
15/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2024	GOVI On 08-May-25			GOVI	1018.54	1013.7740	1018.5420	1013.7740	0.00
15/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
15/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	34580	8	3	8	0.00
15/05/2024	GOVI On 07-August-25			GOVI	1039.70	1034.8240	1039.6960	1034.8240	0.00
15/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	286960	24	29	24	0.00
15/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
15/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
15/05/2024	IGOV On 01-August-24			Index Future	351.18	350.6720	351.1760	350.6720	587.00
15/05/2024	IGOV On 07-November-24			Index Future	359.58	359.0590	359.5750	359.0590	16.00
15/05/2024	IGOV On 06-February-25			Index Future	367.49	366.9600	367.4890	366.9600	0.00
15/05/2024	IGOV On 08-May-25			Index Future	375.63	375.0880	375.6290	375.0880	0.00
15/05/2024	IGOV On 07-August-25			Index Future	383.51	382.9550	383.5090	382.9550	0.00
15/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6650	91.6500	91.6650	0.00
15/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6650	91.6600	0.00
15/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
15/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6650	91.6600	0.00
15/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6300	91.6350	91.6300	0.00
15/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6420	91.6400	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
15/05/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.00	8.0000	92.0000	8.0000	0.00
15/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6220	91.6200	0.00
15/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6320	91.6300	0.00
15/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.6800	91.7000	91.6800	0.00
15/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6550	91.6500	0.00
15/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6200	91.6270	91.6200	0.00
15/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6250	91.6200	0.00
15/05/2024	R035 On 01-August-24			Bond Future	12.11	84.3091	84.8015	84.3091	76,020.00
15/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	1149	1	1	1	0.00
15/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	1170	1	1	1	0.00
15/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	1128	1	1	1	0.00
15/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5685	5	6	5	0.00
15/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	3078	3	3	3	0.00
15/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2912	3	3	3	0.00
15/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	2140	2	2	2	5,100.00
15/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	5210	5	5	5	0.00
15/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	5093	5	5	5	0.00
15/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	532	1	1	1	7,500.00
15/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	509	1	1	1	8,650.00
15/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	1704	2	2	2	0.00
15/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1231	1	1	1	5,100.00
15/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1151	1	1	1	2,740.00
15/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	427	1	0	1	8,000.00
15/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	2794	3	3	3	0.00
15/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	2731	3	3	3	0.00
15/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	2762	3	3	3	0.00
15/05/2024	R035 On 07-November-24			Bond Future	12.25	81.7875	82.2918	81.7875	93,944.00
15/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2577	2	3	2	0.00
15/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2551	2	3	2	0.00
15/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2603	2	3	2	0.00
15/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5870	6	6	6	0.00
15/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2629	2	3	2	1,000.00
15/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1215	1	1	1	1,000.00
15/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	2891	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
15/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	2915	3	3	3	0.00
15/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	2963	3	3	3	0.00
15/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	2939	3	3	3	0.00
15/05/2024	R035 On 06-February-25			Bond Future	12.40	83.5668	84.0828	83.5668	0.00
15/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3357	3	3	3	0.00
15/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3296	4	3	4	0.00
15/05/2024	R035 On 08-May-25			Bond Future	12.54	80.8791	81.4070	80.8791	0.00
15/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2337	2	2	2	0.00
15/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	6339	6	6	6	0.00
15/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1790	2	2	2	400.00
15/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4471	4	4	4	0.00
15/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	3710	4	4	4	400.00
15/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7150	8	7	8	0.00
15/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2610	3	3	3	400.00
15/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6057	6	6	6	0.00
15/05/2024	R035 On 07-August-25			Bond Future	12.71	82.5490	83.0891	82.5490	0.00
15/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	4137	4	4	4	0.00
15/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4420	5	4	5	0.00
15/05/2024	R053 On 01-August-24			Bond Future	12.71	95.1039	95.7135	95.1039	0.00
15/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4510	4	5	4	0.00
15/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4556	4	5	4	0.00
15/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4464	4	4	4	0.00
15/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1615	2	2	2	0.00
15/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1574	2	2	2	0.00
15/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1595	2	2	2	0.00
15/05/2024	R053 On 07-November-24			Bond Future	12.85	91.4806	92.1049	91.4806	0.00
15/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3790	3	4	3	0.00
15/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3826	4	4	4	0.00
15/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3753	3	4	3	0.00
15/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4150	4	4	4	0.00
15/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4085	4	4	4	0.00
15/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4117	4	4	4	0.00
15/05/2024	R053 On 06-February-25			Bond Future	12.98	93.4700	94.1087	93.4700	0.00
15/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4732	4	5	4	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
15/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5003	5	5	5	0.00
15/05/2024	R053 On 08-May-25			Bond Future	13.12	89.6431	90.2965	89.6431	0.00
15/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3853	4	4	4	0.00
15/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7124	8	7	8	0.00
15/05/2024	R053 On 07-August-25			Bond Future	13.27	91.4905	92.1587	91.4905	0.00
15/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5737	5	6	5	0.00
15/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6412	7	6	7	0.00
15/05/2024	R186 On 01-August-24			Bond Future	9.14	103.9615	104.1532	103.9615	83,695.00
15/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	146	0	0	0	0.00
15/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	141	0	0	0	0.00
15/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	152	0	0	0	0.00
15/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1085	1	1	1	0.00
15/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1117	1	1	1	0.00
15/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1101	1	1	1	0.00
15/05/2024	R186 On 07-November-24			Bond Future	9.16	106.4206	106.6172	106.4206	34,925.00
15/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	733	1	1	1	0.00
15/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	722	1	1	1	0.00
15/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	744	1	1	1	0.00
15/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	773	1	1	1	0.00
15/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	788	1	1	1	0.00
15/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	781	1	1	1	0.00
15/05/2024	R186 On 06-February-25			Bond Future	9.22	103.4202	103.6219	103.4202	0.00
15/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	710	1	1	1	0.00
15/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1027	1	1	1	0.00
15/05/2024	R186 On 08-May-25			Bond Future	9.28	105.6847	105.8916	105.6847	0.00
15/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	358	0	0	0	0.00
15/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1564	2	2	2	0.00
15/05/2024	R186 On 07-August-25			Bond Future	9.46	102.5538	102.7667	102.5538	0.00
15/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	1058	1	1	1	0.00
15/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	711	1	1	1	1,983.00
15/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1565	1	2	1	0.00
15/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	573	1	1	1	1,983.00
15/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1012	1	1	1	0.00
15/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	779	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2024	R202 On 01-August-24			Bond Future	258.40	257.9283	258.4045	257.9283	441.00
15/05/2024	R202 On 07-November-24			Bond Future	264.58	264.0963	264.5848	264.0963	460.00
15/05/2024	R202 On 06-February-25			Bond Future	265.16	264.6613	265.1627	264.6613	0.00
15/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
15/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1627	2	2	2	0.00
15/05/2024	R202 On 08-May-25			Bond Future	271.03	270.5192	271.0338	270.5192	0.00
15/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
15/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	1276	2	1	2	0.00
15/05/2024	R202 On 07-August-25			Bond Future	271.34	270.8137	271.3386	270.8137	0.00
15/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
15/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	261	1	0	1	0.00
15/05/2024	R209 On 01-August-24			Bond Future	12.19	65.2947	65.7050	65.2947	11,312.00
15/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	819	1	1	1	0.00
15/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	835	1	1	1	0.00
15/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	803	1	1	1	0.00
15/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	2693	3	3	3	0.00
15/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	2632	3	3	3	0.00
15/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	2662	3	3	3	0.00
15/05/2024	R209 On 07-November-24			Bond Future	12.32	63.6817	64.1019	63.6817	5,237.00
15/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	2229	2	2	2	0.00
15/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2252	2	2	2	0.00
15/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	2206	2	2	2	0.00
15/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	2680	3	3	3	0.00
15/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2637	3	3	3	0.00
15/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2659	3	3	3	0.00
15/05/2024	R209 On 06-February-25			Bond Future	12.44	65.0670	65.4969	65.0670	0.00
15/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	3017	3	3	3	0.00
15/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3028	3	3	3	0.00
15/05/2024	R209 On 08-May-25			Bond Future	12.57	63.3343	63.7741	63.3343	0.00
15/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2213	2	2	2	0.00
15/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5218	5	5	5	0.00
15/05/2024	R209 On 07-August-25			Bond Future	12.72	64.6417	65.0916	64.6417	0.00
15/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3819	4	4	4	0.00
15/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4006	4	4	4	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
15/05/2024	R210 On 01-August-24			Bond Future	239.77	239.1974	239.7685	239.1974	1,336.00
15/05/2024	R210 On 07-November-24			Bond Future	242.15	241.5659	242.1504	241.5659	0.00
15/05/2024	R210 On 06-February-25			Bond Future	247.48	246.8790	247.4784	246.8790	0.00
15/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7868	7	8	7	0.00
15/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/05/2024	R210 On 08-May-25			Bond Future	249.52	248.9111	249.5246	248.9111	0.00
15/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1495	1	1	1	0.00
15/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
15/05/2024	R210 On 07-August-25			Bond Future	254.75	254.1215	254.7516	254.1215	0.00
15/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	6312	6	6	6	0.00
15/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
15/05/2024	R213 On 01-August-24			Bond Future	10.98	84.3243	84.7384	84.3243	25,429.00
15/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1204	1	1	1	0.00
15/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1184	1	1	1	0.00
15/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1224	1	1	1	0.00
15/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1623	2	2	2	0.00
15/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	1665	2	2	2	0.00
15/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1644	2	2	2	0.00
15/05/2024	R213 On 07-November-24			Bond Future	11.09	82.7572	83.1813	82.7572	38,437.00
15/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2331	2	2	2	0.00
15/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2308	2	2	2	0.00
15/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2353	2	2	2	0.00
15/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	1821	2	2	2	0.00
15/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	1854	2	2	2	0.00
15/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	1838	2	2	2	0.00
15/05/2024	R213 On 06-February-25			Bond Future	11.22	84.5578	84.9919	84.5578	0.00
15/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2749	3	3	3	0.00
15/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2253	2	2	2	0.00
15/05/2024	R213 On 08-May-25			Bond Future	11.34	82.8468	83.2910	82.8468	0.00
15/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1530	1	2	1	0.00
15/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	4629	5	5	5	0.00
15/05/2024	R213 On 07-August-25			Bond Future	11.51	84.5594	85.0140	84.5594	0.00
15/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3383	3	3	3	0.00
15/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	2836	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
15/05/2024	R214 On 01-August-24			Bond Future	12.56	60.5953	60.9646	60.5953	11,076.00
15/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	890	1	1	1	0.00
15/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	907	1	1	1	0.00
15/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	873	1	1	1	0.00
15/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	2746	3	3	3	0.00
15/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2684	3	3	3	0.00
15/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2715	3	3	3	0.00
15/05/2024	R214 On 07-November-24			Bond Future	12.68	58.7212	59.0994	58.7212	1,770.00
15/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2312	2	2	2	0.00
15/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2336	2	2	2	0.00
15/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2289	2	2	2	0.00
15/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2671	3	3	3	0.00
15/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2628	3	3	3	0.00
15/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2650	3	3	3	0.00
15/05/2024	R214 On 06-February-25			Bond Future	12.81	59.9987	60.3856	59.9987	0.00
15/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2833	3	3	3	0.00
15/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3288	3	3	3	0.00
15/05/2024	R214 On 08-May-25			Bond Future	12.94	58.0038	58.3997	58.0038	0.00
15/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2539	2	3	2	0.00
15/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	4954	5	5	5	0.00
15/05/2024	R214 On 07-August-25			Bond Future	13.08	59.2013	59.6063	59.2013	0.00
15/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3752	4	4	4	0.00
15/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4232	4	4	4	0.00
15/05/2024	R248 On 01-August-24			Bond Future	12.73	73.7338	74.2066	73.7338	247,212.00
15/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	1006	1	1	1	0.00
15/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	1026	1	1	1	0.00
15/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	986	1	1	1	0.00
15/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3418	4	3	4	0.00
15/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3341	4	3	4	0.00
15/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3380	4	3	4	0.00
15/05/2024	R248 On 07-November-24			Bond Future	12.86	71.0256	71.5099	71.0256	11,423.00
15/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2869	3	3	3	0.00
15/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2897	3	3	3	0.00
15/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2841	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
15/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3288	4	3	4	0.00
15/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3236	3	3	3	0.00
15/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3262	4	3	4	0.00
15/05/2024	R248 On 06-February-25			Bond Future	13.00	72.5706	73.0661	72.5706	10,000.00
15/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2913	3	3	3	0.00
15/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4463	5	4	5	0.00
15/05/2024	R248 On 08-May-25			Bond Future	13.13	69.7055	70.2123	69.7055	0.00
15/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2992	3	3	3	0.00
15/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	5836	6	6	6	0.00
15/05/2024	R248 On 07-August-25			Bond Future	13.28	71.1436	71.6620	71.1436	0.00
15/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4527	4	5	4	0.00
15/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	4899	5	5	5	0.00
15/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00