



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: 30/04/2024 TO: 30/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	2025 On 02-May-24			Bond Future	179.50	179.3220	179.4977	179.3220	1,379.00
30/04/2024	2025 On 01-August-24			Bond Future	181.60	181.4228	181.6012	181.4228	5,540.00
30/04/2024	2025 On 07-November-24			Bond Future	185.94	185.7515	185.9353	185.7515	4,944.00
30/04/2024	2029 On 02-May-24			Bond Future	128.33	128.2528	128.3303	128.2528	318.00
30/04/2024	2029 On 01-August-24			Bond Future	131.15	131.0752	131.1536	131.0752	8,481.00
30/04/2024	2029 On 07-November-24			Bond Future	132.88	132.7962	132.8769	132.7962	0.00
30/04/2024	2029 On 06-February-25			Bond Future	135.80	135.7140	135.7976	135.7140	0.00
30/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3398	3	3	3	0.00
30/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
30/04/2024	2029 On 08-May-25			Bond Future	137.32	137.2342	137.3207	137.2342	0.00
30/04/2024	2029 On 08-May-25	137.85	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
30/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	529	1	1	1	0.00
30/04/2024	2030 On 02-May-24			Bond Future	10.66	90.9099	90.9049	90.9099	52,244.00
30/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0	0	0	0	1,000.00
30/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	4829	5	5	5	0.00
30/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
30/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	672	1	1	1	1,080.00
30/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6414	6	6	6	0.00
30/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	169	0	0	0	0.00
30/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	1772	2	2	2	0.00
30/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9099	9	9	9	0.00
30/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
30/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	1	0	0	0	0.00
30/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	331	0	0	0	0.00
30/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
30/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	54	0	0	0	0.00
30/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1987	2	2	2	0.00
30/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
30/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4024	4	4	4	0.00
30/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	3325	3	3	3	0.00
30/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3407	3	3	3	0.00
30/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3366	3	3	3	0.00
30/04/2024	2030 On 01-August-24			Bond Future	10.77	88.8821	88.8765	88.8821	116,793.00
30/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	860	1	1	1	0.00
30/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	846	1	1	1	0.00
30/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	874	1	1	1	0.00
30/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	644	0	1	0	600.00
30/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	1407	1	1	1	600.00
30/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	2791	3	3	3	0.00
30/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	784	1	1	1	600.00
30/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	2787	3	3	3	0.00
30/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1634	1	2	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
30/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2322	2	2	2	0.00
30/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2371	2	2	2	0.00
30/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2346	2	2	2	0.00
30/04/2024	2030 On 07-November-24			Bond Future	10.89	90.9795	90.9743	90.9795	33,476.00
30/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1685	2	2	2	0.00
30/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1667	2	2	2	0.00
30/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1703	2	2	2	0.00
30/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	877	1	1	1	600.00
30/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1614	2	2	2	600.00
30/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	4400	4	4	4	0.00
30/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	782	1	1	1	600.00
30/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2253	2	2	2	0.00
30/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3369	3	3	3	0.00
30/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2160	2	2	2	0.00
30/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2197	2	2	2	0.00
30/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2178	2	2	2	0.00
30/04/2024	2030 On 06-February-25			Bond Future	11.01	88.9465	88.9419	88.9465	0.00
30/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1868	2	2	2	0.00
30/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3033	3	3	3	0.00
30/04/2024	2030 On 08-May-25			Bond Future	11.16	90.8635	90.8596	90.8635	0.00
30/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	936	1	1	1	0.00
30/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1888	2	2	2	2,280.00
30/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	5102	5	5	5	0.00
30/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4139	4	4	4	0.00
30/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1353	1	1	1	1,640.00
30/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1856	2	2	2	1,640.00
30/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4261	4	4	4	0.00
30/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1477	1	1	1	2,280.00
30/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3488	3	3	3	0.00
30/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5174	5	5	5	0.00
30/04/2024	2032 On 02-May-24			Bond Future	11.53	84.1009	84.1196	84.1009	112,256.00
30/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2032 On 02-May-24	10.54	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
30/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
30/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
30/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	5924	6	6	6	0.00
30/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1289	1	1	1	0.00
30/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	5	0	0	0	0.00
30/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
30/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	48	0	0	0	1,550.00
30/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
30/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	7745	8	8	8	0.00
30/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
30/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0	0	0	0	500.00
30/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7064	7	7	7	0.00
30/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	17	0	0	0	0.00
30/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
30/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1142	1	1	1	17,000.00
30/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5798	6	6	6	0.00
30/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
30/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	2006	2	2	2	0.00
30/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
30/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	851	1	1	1	0.00
30/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	4091	4	4	4	0.00
30/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1453	1	1	1	500.00
30/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4477	4	4	4	0.00
30/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	18	0	0	0	500.00
30/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
30/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4381	4	4	4	0.00
30/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	3088	3	3	3	0.00
30/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5502	6	6	6	0.00
30/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4623	5	5	5	0.00
30/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4526	5	5	5	0.00
30/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4574	5	5	5	0.00
30/04/2024	2032 On 01-August-24			Bond Future	11.65	85.9307	85.9493	85.9307	100,501.00
30/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	877	1	1	1	0.00
30/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	892	1	1	1	0.00
30/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	862	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
30/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	1775	1	2	1	600.00
30/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	3710	3	4	3	0.00
30/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	832	1	1	1	600.00
30/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	4457	4	4	4	0.00
30/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	648	0	1	0	11,000.00
30/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	1951	2	2	2	0.00
30/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	863	1	1	1	600.00
30/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3259	3	3	3	0.00
30/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3197	3	3	3	0.00
30/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3136	3	3	3	0.00
30/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3166	3	3	3	0.00
30/04/2024	2032 On 07-November-24			Bond Future	11.79	83.7911	83.8107	83.7911	52,520.00
30/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1810	2	2	2	0.00
30/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1830	2	2	2	0.00
30/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1791	2	2	2	0.00
30/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7051	7	7	7	0.00
30/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2142	2	2	2	1,615.00
30/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	1165	1	1	1	600.00
30/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	2077	2	2	2	600.00
30/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	5744	6	6	6	0.00
30/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	965	1	1	1	600.00
30/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	2860	3	3	3	0.00
30/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4155	4	4	4	0.00
30/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	666	1	1	1	1,615.00
30/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2795	3	3	3	0.00
30/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3184	3	3	3	0.00
30/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3136	3	3	3	0.00
30/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3160	3	3	3	0.00
30/04/2024	2032 On 06-February-25			Bond Future	11.94	85.6117	85.6324	85.6117	0.00
30/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2646	2	3	2	0.00
30/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3561	3	4	3	0.00
30/04/2024	2032 On 08-May-25			Bond Future	12.10	83.2904	83.3124	83.2904	0.00
30/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	1320	1	1	1	0.00
30/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6313	6	6	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
30/04/2024	2033 On 02-May-24			Bond Future	120.75	120.5763	120.7479	120.5763	767.00
30/04/2024	2033 On 01-August-24			Bond Future	123.40	123.2298	123.4045	123.2298	7,742.00
30/04/2024	2033 On 07-November-24			Bond Future	124.84	124.6656	124.8449	124.6656	0.00
30/04/2024	2033 On 06-February-25			Bond Future	127.59	127.4048	127.5891	127.4048	0.00
30/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2649	2	3	2	0.00
30/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/04/2024	2033 On 08-May-25			Bond Future	128.83	128.6429	128.8321	128.6429	0.00
30/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1788	2	2	2	0.00
30/04/2024	2037 On 02-May-24			Bond Future	12.50	76.9841	77.0585	76.9841	41,417.00
30/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	5654	6	6	6	0.00
30/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	5768	6	6	6	0.00
30/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	5711	6	6	6	0.00
30/04/2024	2037 On 01-August-24			Bond Future	12.64	74.4029	74.4786	74.4029	192,819.00
30/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	984	1	1	1	0.00
30/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	967	1	1	1	0.00
30/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	1002	1	1	1	1,383.00
30/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	6143	6	6	6	0.00
30/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3801	3	4	3	0.00
30/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1213	1	1	1	1,383.00
30/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	563	0	1	0	1,383.00
30/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3717	4	4	4	0.00
30/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3788	4	4	4	0.00
30/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3752	4	4	4	0.00
30/04/2024	2037 On 07-November-24			Bond Future	12.78	76.1585	76.2364	76.1585	9,175.00
30/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2550	2	3	2	0.00
30/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	2526	2	3	2	0.00
30/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2575	2	3	2	0.00
30/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3532	3	4	3	0.00
30/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3583	3	4	3	0.00
30/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3557	3	4	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
30/04/2024	2037 On 06-February-25			Bond Future	12.93	73.5524	73.6326	73.5524	0.00
30/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	3472	3	3	3	0.00
30/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4300	4	4	4	0.00
30/04/2024	2037 On 08-May-25			Bond Future	13.09	75.1365	75.2192	75.1365	3,975.00
30/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	2273	1	2	1	0.00
30/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	4821	4	5	4	7,500.00
30/04/2024	2037 On 08-May-25	12.55	Call	Bond Future	2868	2	3	2	15,000.00
30/04/2024	2037 On 08-May-25	13.30	Call	Bond Future	4686	3	5	3	7,500.00
30/04/2024	2037 On 08-May-25	12.55	Put	Bond Future	5492	4	5	4	0.00
30/04/2024	2037 On 08-May-25	13.30	Put	Bond Future	3720	2	4	2	0.00
30/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3624	2	4	2	0.00
30/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6405	5	6	5	0.00
30/04/2024	2038 On 02-May-24			Bond Future	131.56	130.9679	131.5640	130.9679	2,095.00
30/04/2024	2038 On 01-August-24			Bond Future	132.38	131.7740	132.3821	131.7740	3,564.00
30/04/2024	2038 On 07-November-24			Bond Future	135.54	134.9180	135.5415	134.9180	1,615.00
30/04/2024	2038 On 06-February-25			Bond Future	136.39	135.7547	136.3922	135.7547	0.00
30/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	1162	1	1	1	0.00
30/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/04/2024	2038 On 08-May-25			Bond Future	139.37	138.7143	139.3672	138.7143	0.00
30/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	313	1	0	1	0.00
30/04/2024	2040 On 02-May-24			Bond Future	12.75	77.2602	77.1505	77.2602	90,779.00
30/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6605	6	7	6	0.00
30/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6482	6	6	6	0.00
30/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6543	6	7	6	0.00
30/04/2024	2040 On 01-August-24			Bond Future	12.89	74.4347	74.3222	74.4347	44,910.00
30/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	1004	1	1	1	0.00
30/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	1022	1	1	1	0.00
30/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	986	1	1	1	0.00
30/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	917	1	1	1	680.00
30/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	2276	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
30/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	4211	4	4	4	0.00
30/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2476	2	2	2	7,500.00
30/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4247	4	4	4	0.00
30/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1206	1	1	1	680.00
30/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2165	2	2	2	0.00
30/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2333	2	2	2	680.00
30/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4091	4	4	4	0.00
30/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4014	4	4	4	0.00
30/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4052	4	4	4	0.00
30/04/2024	2040 On 07-November-24			Bond Future	13.04	76.1910	76.0763	76.1910	80,938.00
30/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2747	2	3	2	0.00
30/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2773	2	3	2	0.00
30/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2721	2	3	2	0.00
30/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3748	3	4	3	0.00
30/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3695	3	4	3	0.00
30/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3721	3	4	3	0.00
30/04/2024	2040 On 06-February-25			Bond Future	13.19	73.3348	73.2183	73.3348	14.00
30/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	3518	3	4	3	0.00
30/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4725	4	5	4	0.00
30/04/2024	2040 On 08-May-25			Bond Future	13.35	74.9140	74.7956	74.9140	3,900.00
30/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	2670	2	3	2	0.00
30/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	4620	4	5	4	7,500.00
30/04/2024	2040 On 08-May-25	13.50	Call	Bond Future	4814	4	5	4	7,500.00
30/04/2024	2040 On 08-May-25	12.75	Call	Bond Future	2925	2	3	2	15,000.00
30/04/2024	2040 On 08-May-25	13.50	Put	Bond Future	4058	3	4	3	0.00
30/04/2024	2040 On 08-May-25	12.75	Put	Bond Future	5989	5	6	5	0.00
30/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4208	3	4	3	0.00
30/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6374	5	6	5	0.00
30/04/2024	2044 On 02-May-24			Bond Future	12.83	73.3872	73.2228	73.3872	57,546.00
30/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	962	1	1	1	0.00
30/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	4	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
30/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	162	0	0	0	0.00
30/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	602	1	1	1	10,030.00
30/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	1822	2	2	2	4,200.00
30/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	67	0	0	0	10,030.00
30/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	6725	7	7	7	0.00
30/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	6850	7	7	7	0.00
30/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	6788	7	7	7	0.00
30/04/2024	2044 On 01-August-24			Bond Future	12.97	70.6026	70.4342	70.6026	119,241.00
30/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	777	1	1	1	0.00
30/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	762	1	1	1	0.00
30/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	793	1	1	1	0.00
30/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4455	4	4	4	0.00
30/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4540	4	5	4	0.00
30/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4497	4	4	4	0.00
30/04/2024	2044 On 07-November-24			Bond Future	13.11	72.2685	72.0965	72.2685	234.00
30/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2752	2	3	2	0.00
30/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2726	2	3	2	0.00
30/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2778	2	3	2	0.00
30/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3756	3	4	3	0.00
30/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3810	3	4	3	0.00
30/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3783	3	4	3	0.00
30/04/2024	2044 On 06-February-25			Bond Future	13.25	69.4524	69.2773	69.4524	0.00
30/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	3484	3	3	3	0.00
30/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4666	4	5	4	0.00
30/04/2024	2044 On 08-May-25			Bond Future	13.40	70.9478	70.7696	70.9478	0.00
30/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	2765	2	3	2	0.00
30/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6320	6	6	6	0.00
30/04/2024	2046 On 02-May-24			Bond Future	112.95	112.7051	112.9498	112.7051	10,949.00
30/04/2024	2046 On 01-August-24			Bond Future	115.43	115.1853	115.4347	115.1853	12,200.00
30/04/2024	2046 On 07-November-24			Bond Future	115.98	115.7235	115.9788	115.7235	5,116.00
30/04/2024	2046 On 06-February-25			Bond Future	118.53	118.2658	118.5276	118.2658	0.00
30/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4518	4	5	4	0.00
30/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
30/04/2024	2046 On 08-May-25			Bond Future	118.85	118.5818	118.8504	118.5818	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
30/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3120	3	3	3	0.00
30/04/2024	2050 On 02-May-24			Bond Future	113.79	113.3413	113.7948	113.3413	10,505.00
30/04/2024	2050 On 01-August-24			Bond Future	113.98	113.5219	113.9848	113.5219	11,395.00
30/04/2024	2050 On 07-November-24			Bond Future	116.70	116.2304	116.7050	116.2304	4,227.00
30/04/2024	2050 On 06-February-25			Bond Future	116.90	116.4134	116.8983	116.4134	0.00
30/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	1298	1	1	1	0.00
30/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/04/2024	2050 On 08-May-25			Bond Future	119.45	118.9515	119.4479	118.9515	0.00
30/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
30/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	1712	2	2	2	0.00
30/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	AL37 On 02-May-24			Index Future	929.86	930.0260	929.8600	930.0260	0.00
30/04/2024	AL37 On 01-August-24			Index Future	950.09	950.2590	950.0880	950.2590	0.00
30/04/2024	AL37 On 07-November-24			Index Future	972.52	972.6920	972.5180	972.6920	0.00
30/04/2024	AL37 On 06-February-25			Index Future	993.68	993.8500	993.6750	993.8500	0.00
30/04/2024	AL37 On 08-May-25			Index Future	1015.15	1015.3240	1015.1480	1015.3240	0.00
30/04/2024	AL7T On 02-May-24			Index Future	1075.23	1075.0250	1075.2310	1075.0250	0.00
30/04/2024	AL7T On 01-August-24			Index Future	1098.62	1098.4130	1098.6210	1098.4130	0.00
30/04/2024	AL7T On 07-November-24			Index Future	1124.56	1124.3440	1124.5580	1124.3440	0.00
30/04/2024	AL7T On 06-February-25			Index Future	1149.02	1148.8010	1149.0230	1148.8010	0.00
30/04/2024	AL7T On 08-May-25			Index Future	1173.85	1173.6220	1173.8530	1173.6220	0.00
30/04/2024	ALBI On 02-May-24			Index Future	937.17	937.7160	937.1670	937.7160	0.00
30/04/2024	ALBI On 01-August-24			Index Future	957.55	958.1170	957.5530	958.1170	91.00
30/04/2024	ALBI On 07-November-24			Index Future	980.16	980.7350	980.1600	980.7350	16.00
30/04/2024	ALBI On 06-February-25			Index Future	1001.48	1002.0680	1001.4830	1002.0680	0.00
30/04/2024	ALBI On 08-May-25			Index Future	1023.13	1023.7200	1023.1250	1023.7200	0.00
30/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C431 On 31-January-31			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
30/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	ES33 On 02-May-24			Bond Future	12.90	72.1415	72.2068	72.1415	0.00
30/04/2024	ES33 On 01-August-24			Bond Future	13.06	73.7291	73.7954	73.7291	0.00
30/04/2024	ES33 On 07-November-24			Bond Future	13.25	71.6850	71.7534	71.6850	0.00
30/04/2024	ES33 On 06-February-25			Bond Future	13.44	73.2589	73.3294	73.2589	0.00
30/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
30/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	402	0	0	0	0.00
30/04/2024	ES33 On 08-May-25			Bond Future	13.64	71.0505	71.1232	71.0505	0.00
30/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
30/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3649	4	4	4	0.00
30/04/2024	ES42 On 02-May-24			Bond Future	13.21	68.2647	68.1883	68.2647	0.00
30/04/2024	ES42 On 01-August-24			Bond Future	13.35	69.7670	69.6885	69.7670	0.00
30/04/2024	ES42 On 07-November-24			Bond Future	13.52	67.1630	67.0830	67.1630	0.00
30/04/2024	ES42 On 06-February-25			Bond Future	13.68	68.6368	68.5557	68.6368	0.00
30/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	162	0	0	0	0.00
30/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/04/2024	ES42 On 08-May-25			Bond Future	13.85	65.8629	65.7807	65.8629	0.00
30/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
30/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2850	3	3	3	0.00
30/04/2024	GOVI On 02-May-24			GOVI	923.00	923.5190	923.0010	923.5190	6.00
30/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	279890	27	28	27	0.00
30/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	279790	27	28	27	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
30/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	279690	27	28	27	0.00
30/04/2024	GOVI On 01-August-24			GOVI	943.08	943.6100	943.0800	943.6100	727.00
30/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	3100	0	0	0	0.00
30/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	3000	0	0	0	0.00
30/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	2900	0	0	0	0.00
30/04/2024	GOVI On 07-November-24			GOVI	965.35	965.8860	965.3450	965.8860	0.00
30/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	165550	17	17	17	0.00
30/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	165450	17	17	17	0.00
30/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	165650	17	17	17	0.00
30/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 06-February-25			GOVI	986.35	986.8960	986.3460	986.8960	0.00
30/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	143460	15	14	15	0.00
30/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 08-May-25			GOVI	1007.66	1008.2200	1007.6600	1008.2200	0.00
30/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
30/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	143400	14	14	14	0.00
30/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2024	IGOV On 02-May-24			Index Future	345.10	344.6030	345.1010	344.6030	20.00
30/04/2024	IGOV On 01-August-24			Index Future	352.69	352.1860	352.6940	352.1860	586.00
30/04/2024	IGOV On 07-November-24			Index Future	361.11	360.5900	361.1120	360.5900	16.00
30/04/2024	IGOV On 06-February-25			Index Future	369.05	368.5160	369.0500	368.5160	0.00
30/04/2024	IGOV On 08-May-25			Index Future	377.11	376.5580	377.1050	376.5580	0.00
30/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
30/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
30/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.34	91.6650	91.6600	91.6650	0.00
30/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
30/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.36	91.6300	91.6400	91.6300	0.00
30/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
30/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
30/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
30/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
30/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
30/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
30/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6200	91.6200	0.00
30/04/2024	R035 On 02-May-24			Bond Future	12.16	82.1441	82.1655	82.1441	115,684.00
30/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5147	5	5	5	0.00
30/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5036	5	5	5	0.00
30/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5091	5	5	5	0.00
30/04/2024	R035 On 01-August-24			Bond Future	12.28	83.9313	83.9527	83.9313	75,623.00
30/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	1084	1	1	1	0.00
30/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	1102	1	1	1	0.00
30/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	1065	1	1	1	0.00
30/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	4737	5	5	5	0.00
30/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	4629	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
30/04/2024	R035 On 01-August-24	12.50	Call	Bond Future	2799	3	3	3	0.00
30/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1963	2	2	2	5,100.00
30/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2376	2	2	2	0.00
30/04/2024	R035 On 01-August-24	12.50	Put	Bond Future	1721	2	2	2	2,740.00
30/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	916	1	1	1	7,500.00
30/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	884	1	1	1	8,650.00
30/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3580	3	4	3	0.00
30/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3512	3	4	3	0.00
30/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3546	3	4	3	0.00
30/04/2024	R035 On 07-November-24			Bond Future	12.43	81.3964	81.4188	81.3964	90,250.00
30/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	2422	2	2	2	0.00
30/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2446	2	2	2	0.00
30/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	2398	2	2	2	0.00
30/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	5462	5	5	5	0.00
30/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	2469	2	2	2	1,000.00
30/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1681	1	2	1	1,000.00
30/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	3604	3	4	3	0.00
30/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3683	3	4	3	0.00
30/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3630	3	4	3	0.00
30/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3656	3	4	3	0.00
30/04/2024	R035 On 06-February-25			Bond Future	12.58	83.1652	83.1888	83.1652	0.00
30/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	3354	3	3	3	0.00
30/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4186	4	4	4	0.00
30/04/2024	R035 On 08-May-25			Bond Future	12.74	80.4415	80.4664	80.4415	0.00
30/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	2015	1	2	1	0.00
30/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6675	6	7	6	0.00
30/04/2024	R053 On 02-May-24			Bond Future	12.69	93.2037	93.0195	93.2037	5,189.00
30/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2385	3	2	3	0.00
30/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2318	3	2	3	0.00
30/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2451	3	2	3	0.00
30/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	8	0	0	0	0.00
30/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	10	0	0	0	0.00
30/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	9	0	0	0	0.00
30/04/2024	R053 On 01-August-24			Bond Future	12.81	95.2315	95.0428	95.2315	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
30/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	4427	4	4	4	0.00
30/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	4470	4	4	4	0.00
30/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	4384	4	4	4	0.00
30/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2205	2	2	2	0.00
30/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2158	2	2	2	0.00
30/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2182	2	2	2	0.00
30/04/2024	R053 On 07-November-24			Bond Future	12.95	91.6064	91.4137	91.6064	0.00
30/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	3814	3	4	3	0.00
30/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	3779	3	4	3	0.00
30/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3849	3	4	3	0.00
30/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4798	4	5	4	0.00
30/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4867	4	5	4	0.00
30/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4833	4	5	4	0.00
30/04/2024	R053 On 06-February-25			Bond Future	13.09	93.5963	93.4002	93.5963	0.00
30/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	5009	4	5	4	0.00
30/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5989	5	6	5	0.00
30/04/2024	R053 On 08-May-25			Bond Future	13.23	89.7412	89.5418	89.7412	0.00
30/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	3905	3	4	3	0.00
30/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7931	7	8	7	0.00
30/04/2024	R186 On 02-May-24			Bond Future	9.43	106.4223	106.3706	106.4223	47,672.00
30/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	690	1	1	1	2,030.00
30/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2212	2	2	2	0.00
30/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
30/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	1	0	0	0	0.00
30/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3357	3	3	3	0.00
30/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3405	3	3	3	0.00
30/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3381	3	3	3	0.00
30/04/2024	R186 On 01-August-24			Bond Future	9.50	103.4301	103.3765	103.4301	89,018.00
30/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	70	0	0	0	0.00
30/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	67	0	0	0	0.00
30/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	72	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
30/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1782	2	2	2	0.00
30/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1820	2	2	2	0.00
30/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1801	2	2	2	0.00
30/04/2024	R186 On 07-November-24			Bond Future	9.59	105.8711	105.8169	105.8711	34,925.00
30/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	484	0	0	0	0.00
30/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	492	0	0	0	0.00
30/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	475	0	0	0	0.00
30/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1342	1	1	1	0.00
30/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1321	1	1	1	0.00
30/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1332	1	1	1	0.00
30/04/2024	R186 On 06-February-25			Bond Future	9.70	102.8561	102.8016	102.8561	0.00
30/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	413	0	0	0	0.00
30/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1551	2	2	2	0.00
30/04/2024	R186 On 08-May-25			Bond Future	9.87	105.0735	105.0189	105.0735	0.00
30/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	258	0	0	0	0.00
30/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2337	2	2	2	0.00
30/04/2024	R202 On 02-May-24			Bond Future	258.19	258.0237	258.1907	258.0237	0.00
30/04/2024	R202 On 01-August-24			Bond Future	258.77	258.6023	258.7715	258.6023	441.00
30/04/2024	R202 On 07-November-24			Bond Future	264.95	264.7728	264.9476	264.7728	460.00
30/04/2024	R202 On 06-February-25			Bond Future	265.53	265.3481	265.5266	265.3481	0.00
30/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1263	1	1	1	0.00
30/04/2024	R202 On 08-May-25			Bond Future	271.32	271.1339	271.3188	271.1339	0.00
30/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	991	1	1	1	0.00
30/04/2024	R209 On 02-May-24			Bond Future	12.24	63.5379	63.6006	63.5379	7,245.00
30/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5056	5	5	5	0.00
30/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	4956	5	5	5	0.00
30/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5006	5	5	5	0.00
30/04/2024	R209 On 01-August-24			Bond Future	12.35	64.9203	64.9840	64.9203	15,309.00
30/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	787	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
30/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	802	1	1	1	0.00
30/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	773	1	1	1	0.00
30/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3384	3	3	3	0.00
30/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3320	3	3	3	0.00
30/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3352	3	3	3	0.00
30/04/2024	R209 On 07-November-24			Bond Future	12.49	63.2952	63.3607	63.2952	5,237.00
30/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	2113	2	2	2	0.00
30/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	2092	2	2	2	0.00
30/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	2134	2	2	2	0.00
30/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3260	3	3	3	0.00
30/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3308	3	3	3	0.00
30/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3284	3	3	3	0.00
30/04/2024	R209 On 06-February-25			Bond Future	12.62	64.6705	64.7379	64.6705	0.00
30/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2965	2	3	2	0.00
30/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3735	3	4	3	0.00
30/04/2024	R209 On 08-May-25			Bond Future	12.76	62.9079	62.9774	62.9079	0.00
30/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1928	1	2	1	0.00
30/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5730	5	6	5	0.00
30/04/2024	R210 On 02-May-24			Bond Future	233.40	233.3483	233.4016	233.3483	0.00
30/04/2024	R210 On 01-August-24			Bond Future	238.54	238.4834	238.5365	238.4834	1,336.00
30/04/2024	R210 On 07-November-24			Bond Future	240.88	240.8233	240.8781	240.8233	0.00
30/04/2024	R210 On 06-February-25			Bond Future	246.17	246.1143	246.1724	246.1143	0.00
30/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6562	7	7	7	0.00
30/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/04/2024	R210 On 08-May-25			Bond Future	248.11	248.0518	248.1130	248.0518	0.00
30/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	83	0	0	0	0.00
30/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
30/04/2024	R213 On 02-May-24			Bond Future	11.19	81.6913	81.6861	81.6913	18,567.00
30/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3721	4	4	4	0.00
30/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3808	4	4	4	0.00
30/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3765	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
30/04/2024	R213 On 01-August-24			Bond Future	11.30	83.4687	83.4630	83.4687	25,429.00
30/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	906	1	1	1	0.00
30/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	891	1	1	1	0.00
30/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	877	1	1	1	0.00
30/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2633	2	3	2	0.00
30/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2607	2	3	2	0.00
30/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2581	2	3	2	0.00
30/04/2024	R213 On 07-November-24			Bond Future	11.43	81.8770	81.8716	81.8770	10,002.00
30/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1691	2	2	2	0.00
30/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1710	2	2	2	0.00
30/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1673	2	2	2	0.00
30/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2528	2	3	2	0.00
30/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2487	2	2	2	0.00
30/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2508	2	3	2	0.00
30/04/2024	R213 On 06-February-25			Bond Future	11.58	83.6566	83.6517	83.6566	0.00
30/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2270	2	2	2	0.00
30/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3115	3	3	3	0.00
30/04/2024	R213 On 08-May-25			Bond Future	11.73	81.8985	81.8943	81.8985	0.00
30/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	1115	1	1	1	0.00
30/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	5611	5	6	5	0.00
30/04/2024	R214 On 02-May-24			Bond Future	12.53	59.3703	59.2954	59.3703	12,822.00
30/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	4276	4	4	4	0.00
30/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1528	2	2	2	0.00
30/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	0	0	0	0	8,000.00
30/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	1	0	0	0	5,110.00
30/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	1841	2	2	2	0.00
30/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	5	0	0	0	13,110.00
30/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	1938	2	2	2	0.00
30/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	0	0	0	0	13,110.00
30/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5261	5	5	5	0.00
30/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5156	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
30/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5209	5	5	5	0.00
30/04/2024	R214 On 01-August-24			Bond Future	12.64	60.6620	60.5852	60.6620	9,374.00
30/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	984	1	1	1	0.00
30/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	951	1	1	1	0.00
30/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	967	1	1	1	0.00
30/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3172	3	3	3	0.00
30/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3204	3	3	3	0.00
30/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3141	3	3	3	0.00
30/04/2024	R214 On 07-November-24			Bond Future	12.77	58.7864	58.7081	58.7864	1,770.00
30/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	2355	2	2	2	0.00
30/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	2333	2	2	2	0.00
30/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	2378	2	2	2	0.00
30/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3061	3	3	3	0.00
30/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3107	3	3	3	0.00
30/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3084	3	3	3	0.00
30/04/2024	R214 On 06-February-25			Bond Future	12.90	60.0638	59.9843	60.0638	0.00
30/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	3046	2	3	2	0.00
30/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3903	3	4	3	0.00
30/04/2024	R214 On 08-May-25			Bond Future	13.03	58.0507	57.9700	58.0507	0.00
30/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	2365	2	2	2	0.00
30/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5209	4	5	4	0.00
30/04/2024	R248 On 02-May-24			Bond Future	12.73	72.1260	72.0104	72.1260	23,428.00
30/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
30/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	5	0	0	0	0.00
30/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2312	2	2	2	0.00
30/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	2	0	0	0	0.00
30/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	1838	2	2	2	0.00
30/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8006	8	8	8	0.00
30/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	7610	7	8	7	0.00
30/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7479	7	7	7	0.00
30/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7544	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2024	R248 On 01-August-24			Bond Future	12.85	73.6953	73.5767	73.6953	244,530.00
30/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	1048	1	1	1	0.00
30/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	1067	1	1	1	0.00
30/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	1029	1	1	1	0.00
30/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4092	4	4	4	0.00
30/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4013	4	4	4	0.00
30/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4052	4	4	4	0.00
30/04/2024	R248 On 07-November-24			Bond Future	12.98	70.9824	70.8614	70.9824	11,080.00
30/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2842	2	3	2	0.00
30/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2869	2	3	2	0.00
30/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2815	2	3	2	0.00
30/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3912	3	4	3	0.00
30/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3856	3	4	3	0.00
30/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3884	3	4	3	0.00
30/04/2024	R248 On 06-February-25			Bond Future	13.12	72.5247	72.4017	72.5247	0.00
30/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	3110	3	3	3	0.00
30/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5325	5	5	5	0.00
30/04/2024	R248 On 08-May-25			Bond Future	13.26	69.6348	69.5098	69.6348	0.00
30/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	2871	2	3	2	0.00
30/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6417	6	6	6	0.00
30/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00