



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: 22/02/2024 TO: 22/02/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	2025 On 02-May-24			Bond Future	179.34	179.3241	179.3392	179.3241	9,015.00
22/02/2024	2025 On 01-August-24			Bond Future	181.49	181.4700	181.4857	181.4700	0.00
22/02/2024	2025 On 07-November-24			Bond Future	185.77	185.7528	185.7694	185.7528	75.00
22/02/2024	2029 On 02-May-24			Bond Future	129.43	129.3923	129.4348	129.3923	7,165.00
22/02/2024	2029 On 01-August-24			Bond Future	132.31	132.2630	132.3066	132.2630	728.00
22/02/2024	2029 On 07-November-24			Bond Future	134.03	133.9863	134.0315	133.9863	66.00
22/02/2024	2029 On 06-February-25			Bond Future	136.93	136.8872	136.9338	136.8872	0.00
22/02/2024	2029 On 06-February-25	132.40	Call	Bond Future	4534	4	5	4	0.00
22/02/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2029 On 02-May-25			Bond Future	137.85	137.8500	137.8500	137.8500	0.00
22/02/2024	2029 On 02-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
22/02/2024	2029 On 02-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2030 On 02-May-24			Bond Future	10.04	93.2991	93.3656	93.2991	133,605.00
22/02/2024	2030 On 02-May-24	9.82	Call	Bond Future	637	1	1	1	0.00
22/02/2024	2030 On 02-May-24	9.81	Call	Bond Future	621	1	1	1	0.00
22/02/2024	2030 On 02-May-24	9.83	Call	Bond Future	654	1	1	1	0.00
22/02/2024	2030 On 02-May-24	10.16	Call	Bond Future	1327	1	1	1	1,000.00
22/02/2024	2030 On 02-May-24	11.94	Call	Bond Future	7300	7	7	7	0.00
22/02/2024	2030 On 02-May-24	9.66	Call	Bond Future	413	0	0	0	1,000.00
22/02/2024	2030 On 02-May-24	10.82	Call	Bond Future	3298	3	3	3	1,080.00
22/02/2024	2030 On 02-May-24	12.38	Call	Bond Future	8877	9	9	9	0.00
22/02/2024	2030 On 02-May-24	10.62	Call	Bond Future	2638	3	3	3	500.00
22/02/2024	2030 On 02-May-24	11.12	Call	Bond Future	4342	4	4	4	500.00
22/02/2024	2030 On 02-May-24	13.15	Call	Bond Future	11560	11	12	11	0.00
22/02/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
22/02/2024	2030 On 02-May-24	11.12	Put	Bond Future	110	0	0	0	0.00
22/02/2024	2030 On 02-May-24	10.62	Put	Bond Future	339	0	0	0	0.00
22/02/2024	2030 On 02-May-24	12.38	Put	Bond Future	2	0	0	0	1,080.00
22/02/2024	2030 On 02-May-24	10.82	Put	Bond Future	219	0	0	0	0.00
22/02/2024	2030 On 02-May-24	10.16	Put	Bond Future	854	1	1	1	0.00
22/02/2024	2030 On 02-May-24	11.94	Put	Bond Future	10	0	0	0	1,000.00
22/02/2024	2030 On 02-May-24	9.66	Put	Bond Future	1976	2	2	2	0.00
22/02/2024	2030 On 02-May-24	9.83	Put	Bond Future	1518	2	2	2	0.00
22/02/2024	2030 On 02-May-24	9.81	Put	Bond Future	1568	2	2	2	0.00
22/02/2024	2030 On 02-May-24	9.82	Put	Bond Future	1543	2	2	2	0.00
22/02/2024	2030 On 01-August-24			Bond Future	10.11	91.3409	91.4089	91.3409	0.00
22/02/2024	2030 On 01-August-24	10.38	Call	Bond Future	2190	2	2	2	0.00
22/02/2024	2030 On 01-August-24	10.37	Call	Bond Future	2165	2	2	2	0.00
22/02/2024	2030 On 01-August-24	10.39	Call	Bond Future	2215	2	2	2	0.00
22/02/2024	2030 On 01-August-24	10.39	Put	Bond Future	1129	1	1	1	0.00
22/02/2024	2030 On 01-August-24	10.37	Put	Bond Future	1157	1	1	1	0.00
22/02/2024	2030 On 01-August-24	10.38	Put	Bond Future	1143	1	1	1	0.00
22/02/2024	2030 On 07-November-24			Bond Future	10.19	93.4723	93.5422	93.4723	1,652.00
22/02/2024	2030 On 07-November-24	10.75	Call	Bond Future	3346	3	3	3	0.00
22/02/2024	2030 On 07-November-24	10.74	Call	Bond Future	3320	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
22/02/2024	2030 On 07-November-24	10.76	Call	Bond Future	3371	3	3	3	0.00
22/02/2024	2030 On 07-November-24	10.76	Put	Bond Future	1260	1	1	1	0.00
22/02/2024	2030 On 07-November-24	10.74	Put	Bond Future	1282	1	1	1	0.00
22/02/2024	2030 On 07-November-24	10.75	Put	Bond Future	1271	1	1	1	0.00
22/02/2024	2030 On 06-February-25			Bond Future	10.28	91.4633	91.5351	91.4633	0.00
22/02/2024	2030 On 06-February-25	10.68	Call	Bond Future	3156	3	3	3	0.00
22/02/2024	2030 On 06-February-25	10.68	Put	Bond Future	1727	2	2	2	0.00
22/02/2024	2030 On 02-May-25			Bond Future	9.93	94.9449	94.9449	94.9449	0.00
22/02/2024	2030 On 02-May-25	9.93	Call	Bond Future	2542	3	3	3	0.00
22/02/2024	2030 On 02-May-25	9.93	Put	Bond Future	2542	3	3	3	0.00
22/02/2024	2032 On 02-May-24			Bond Future	10.89	87.0637	87.0687	87.0637	127,429.00
22/02/2024	2032 On 02-May-24	10.55	Call	Bond Future	541	1	1	1	0.00
22/02/2024	2032 On 02-May-24	10.56	Call	Bond Future	557	1	1	1	0.00
22/02/2024	2032 On 02-May-24	10.54	Call	Bond Future	526	1	1	1	0.00
22/02/2024	2032 On 02-May-24	10.36	Call	Bond Future	303	0	0	0	1,000.00
22/02/2024	2032 On 02-May-24	10.86	Call	Bond Future	1165	1	1	1	1,000.00
22/02/2024	2032 On 02-May-24	12.90	Call	Bond Future	8893	9	9	9	0.00
22/02/2024	2032 On 02-May-24	11.81	Call	Bond Future	4425	4	4	4	0.00
22/02/2024	2032 On 02-May-24	11.21	Call	Bond Future	2187	2	2	2	0.00
22/02/2024	2032 On 02-May-24	10.57	Call	Bond Future	573	1	1	1	500.00
22/02/2024	2032 On 02-May-24	11.35	Call	Bond Future	2669	3	3	3	1,550.00
22/02/2024	2032 On 02-May-24	10.65	Call	Bond Future	711	1	1	1	1,550.00
22/02/2024	2032 On 02-May-24	13.35	Call	Bond Future	10699	11	11	11	0.00
22/02/2024	2032 On 02-May-24	10.59	Call	Bond Future	605	1	1	1	500.00
22/02/2024	2032 On 02-May-24	11.09	Call	Bond Future	1805	2	2	2	500.00
22/02/2024	2032 On 02-May-24	13.18	Call	Bond Future	10022	10	10	10	0.00
22/02/2024	2032 On 02-May-24	11.28	Call	Bond Future	2424	2	2	2	0.00
22/02/2024	2032 On 02-May-24	10.30	Call	Bond Future	247	0	0	0	8,500.00
22/02/2024	2032 On 02-May-24	11.28	Put	Bond Future	599	1	1	1	17,000.00
22/02/2024	2032 On 02-May-24	10.30	Put	Bond Future	3095	3	3	3	0.00
22/02/2024	2032 On 02-May-24	13.18	Put	Bond Future	9	0	0	0	500.00
22/02/2024	2032 On 02-May-24	11.09	Put	Bond Future	861	1	1	1	0.00
22/02/2024	2032 On 02-May-24	13.35	Put	Bond Future	5	0	0	0	1,550.00
22/02/2024	2032 On 02-May-24	11.35	Put	Bond Future	523	1	1	1	0.00

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22/02/2024	2032 On 02-May-24	10.65	Put	Bond Future	1853	2	2	2	0.00
22/02/2024	2032 On 02-May-24	11.21	Put	Bond Future	686	1	1	1	500.00
22/02/2024	2032 On 02-May-24	10.57	Put	Bond Future	2101	2	2	2	0.00
22/02/2024	2032 On 02-May-24	11.81	Put	Bond Future	206	0	0	0	500.00
22/02/2024	2032 On 02-May-24	12.90	Put	Bond Future	20	0	0	0	1,000.00
22/02/2024	2032 On 02-May-24	10.59	Put	Bond Future	2037	2	2	2	0.00
22/02/2024	2032 On 02-May-24	10.86	Put	Bond Future	1304	1	1	1	0.00
22/02/2024	2032 On 02-May-24	10.36	Put	Bond Future	2856	3	3	3	0.00
22/02/2024	2032 On 02-May-24	10.54	Put	Bond Future	2199	2	2	2	0.00
22/02/2024	2032 On 02-May-24	10.56	Put	Bond Future	2133	2	2	2	0.00
22/02/2024	2032 On 02-May-24	10.55	Put	Bond Future	2166	2	2	2	0.00
22/02/2024	2032 On 01-August-24			Bond Future	10.98	88.9743	88.9795	88.9743	0.00
22/02/2024	2032 On 01-August-24	11.14	Call	Bond Future	2421	2	2	2	0.00
22/02/2024	2032 On 01-August-24	11.15	Call	Bond Future	2448	2	2	2	0.00
22/02/2024	2032 On 01-August-24	11.13	Call	Bond Future	2394	2	2	2	0.00
22/02/2024	2032 On 01-August-24	11.13	Put	Bond Future	1699	2	2	2	0.00
22/02/2024	2032 On 01-August-24	11.15	Put	Bond Future	1662	2	2	2	0.00
22/02/2024	2032 On 01-August-24	11.14	Put	Bond Future	1680	2	2	2	0.00
22/02/2024	2032 On 07-November-24			Bond Future	11.09	86.8838	86.8894	86.8838	1,525.00
22/02/2024	2032 On 07-November-24	11.48	Call	Bond Future	3574	4	4	4	0.00
22/02/2024	2032 On 07-November-24	11.49	Call	Bond Future	3602	4	4	4	0.00
22/02/2024	2032 On 07-November-24	11.47	Call	Bond Future	3546	4	4	4	0.00
22/02/2024	2032 On 07-November-24	13.36	Call	Bond Future	9832	10	10	10	0.00
22/02/2024	2032 On 07-November-24	11.64	Call	Bond Future	4040	4	4	4	1,615.00
22/02/2024	2032 On 07-November-24	13.36	Put	Bond Future	369	0	0	0	1,615.00
22/02/2024	2032 On 07-November-24	11.64	Put	Bond Future	1614	2	2	2	0.00
22/02/2024	2032 On 07-November-24	11.47	Put	Bond Future	1861	2	2	2	0.00
22/02/2024	2032 On 07-November-24	11.49	Put	Bond Future	1829	2	2	2	0.00
22/02/2024	2032 On 07-November-24	11.48	Put	Bond Future	1845	2	2	2	0.00
22/02/2024	2032 On 06-February-25			Bond Future	11.21	88.7430	88.7490	88.7430	0.00
22/02/2024	2032 On 06-February-25	11.72	Call	Bond Future	3934	4	4	4	0.00
22/02/2024	2032 On 06-February-25	11.72	Put	Bond Future	1733	2	2	2	0.00
22/02/2024	2032 On 02-May-25			Bond Future	10.91	88.1512	88.1512	88.1512	0.00
22/02/2024	2032 On 02-May-25	10.91	Call	Bond Future	3144	3	3	3	0.00
22/02/2024	2032 On 02-May-25	10.91	Put	Bond Future	3144	3	3	3	0.00

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22/02/2024	2033 On 02-May-24			Bond Future	121.73	122.3293	121.7262	122.3293	2,042.00
22/02/2024	2033 On 01-August-24			Bond Future	124.43	125.0434	124.4271	125.0434	5,737.00
22/02/2024	2033 On 07-November-24			Bond Future	125.87	126.4996	125.8693	126.4996	0.00
22/02/2024	2033 On 06-February-25			Bond Future	128.60	129.2387	128.5950	129.2387	0.00
22/02/2024	2033 On 06-February-25	124.94	Call	Bond Future	3655	4	4	4	0.00
22/02/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2033 On 02-May-25			Bond Future	130.62	130.6200	130.6200	130.6200	0.00
22/02/2024	2033 On 02-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/02/2024	2033 On 02-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2037 On 02-May-24			Bond Future	12.09	79.6145	79.1818	79.6145	83,373.00
22/02/2024	2037 On 02-May-24	11.44	Call	Bond Future	332	0	0	0	0.00
22/02/2024	2037 On 02-May-24	11.43	Call	Bond Future	321	0	0	0	0.00
22/02/2024	2037 On 02-May-24	11.45	Call	Bond Future	342	0	0	0	0.00
22/02/2024	2037 On 02-May-24	11.45	Put	Bond Future	3873	4	4	4	0.00
22/02/2024	2037 On 02-May-24	11.43	Put	Bond Future	3966	4	4	4	0.00
22/02/2024	2037 On 02-May-24	11.44	Put	Bond Future	3920	4	4	4	0.00
22/02/2024	2037 On 01-August-24			Bond Future	12.21	77.1055	76.6634	77.1055	73,191.00
22/02/2024	2037 On 01-August-24	12.10	Call	Bond Future	2157	2	2	2	0.00
22/02/2024	2037 On 01-August-24	12.09	Call	Bond Future	2131	2	2	2	0.00
22/02/2024	2037 On 01-August-24	12.11	Call	Bond Future	2183	2	2	2	1,383.00
22/02/2024	2037 On 01-August-24	13.82	Call	Bond Future	8224	9	8	9	0.00
22/02/2024	2037 On 01-August-24	13.17	Call	Bond Future	5703	6	6	6	0.00
22/02/2024	2037 On 01-August-24	13.17	Put	Bond Future	929	1	1	1	1,383.00
22/02/2024	2037 On 01-August-24	13.82	Put	Bond Future	459	0	0	0	1,383.00
22/02/2024	2037 On 01-August-24	12.11	Put	Bond Future	2714	2	3	2	0.00
22/02/2024	2037 On 01-August-24	12.09	Put	Bond Future	2767	3	3	3	0.00
22/02/2024	2037 On 01-August-24	12.10	Put	Bond Future	2740	3	3	3	0.00
22/02/2024	2037 On 07-November-24			Bond Future	12.34	78.9043	78.4521	78.9043	9,175.00
22/02/2024	2037 On 07-November-24	12.58	Call	Bond Future	3885	4	4	4	0.00
22/02/2024	2037 On 07-November-24	12.57	Call	Bond Future	3855	4	4	4	0.00
22/02/2024	2037 On 07-November-24	12.59	Call	Bond Future	3915	4	4	4	0.00
22/02/2024	2037 On 07-November-24	12.59	Put	Bond Future	2656	2	3	2	0.00
22/02/2024	2037 On 07-November-24	12.57	Put	Bond Future	2696	3	3	3	0.00
22/02/2024	2037 On 07-November-24	12.58	Put	Bond Future	2676	2	3	2	0.00

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22/02/2024	2037 On 06-February-25			Bond Future	12.48	76.3322	75.8706	76.3322	0.00
22/02/2024	2037 On 06-February-25	12.76	Call	Bond Future	4451	5	4	5	0.00
22/02/2024	2037 On 06-February-25	12.76	Put	Bond Future	3042	3	3	3	0.00
22/02/2024	2037 On 02-May-25			Bond Future	12.25	79.1956	79.1956	79.1956	0.00
22/02/2024	2037 On 02-May-25	12.25	Call	Bond Future	3912	4	4	4	0.00
22/02/2024	2037 On 02-May-25	12.25	Put	Bond Future	3912	4	4	4	0.00
22/02/2024	2038 On 02-May-24			Bond Future	133.06	133.6806	133.0600	133.6806	5,122.00
22/02/2024	2038 On 01-August-24			Bond Future	133.95	134.5848	133.9506	134.5848	0.00
22/02/2024	2038 On 07-November-24			Bond Future	137.11	137.7607	137.1120	137.7607	0.00
22/02/2024	2038 On 06-February-25			Bond Future	137.97	138.6289	137.9668	138.6289	0.00
22/02/2024	2038 On 06-February-25	135.23	Call	Bond Future	2737	3	3	3	0.00
22/02/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2038 On 02-May-25			Bond Future	139.68	139.6800	139.6800	139.6800	0.00
22/02/2024	2038 On 02-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
22/02/2024	2038 On 02-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2040 On 02-May-24			Bond Future	12.39	79.9281	79.1229	79.9281	151,577.00
22/02/2024	2040 On 02-May-24	11.61	Call	Bond Future	241	0	0	0	0.00
22/02/2024	2040 On 02-May-24	11.62	Call	Bond Future	250	0	0	0	0.00
22/02/2024	2040 On 02-May-24	11.60	Call	Bond Future	233	0	0	0	0.00
22/02/2024	2040 On 02-May-24	11.60	Put	Bond Future	4865	4	5	4	0.00
22/02/2024	2040 On 02-May-24	11.62	Put	Bond Future	4760	4	5	4	0.00
22/02/2024	2040 On 02-May-24	11.61	Put	Bond Future	4812	4	5	4	0.00
22/02/2024	2040 On 01-August-24			Bond Future	12.51	77.1757	76.3529	77.1757	3,312.00
22/02/2024	2040 On 01-August-24	12.33	Call	Bond Future	2125	3	2	3	0.00
22/02/2024	2040 On 01-August-24	12.34	Call	Bond Future	2152	3	2	3	0.00
22/02/2024	2040 On 01-August-24	12.32	Call	Bond Future	2098	2	2	2	0.00
22/02/2024	2040 On 01-August-24	12.32	Put	Bond Future	3172	3	3	3	0.00
22/02/2024	2040 On 01-August-24	12.34	Put	Bond Future	3114	3	3	3	0.00
22/02/2024	2040 On 01-August-24	12.33	Put	Bond Future	3143	3	3	3	0.00
22/02/2024	2040 On 07-November-24			Bond Future	12.65	78.9760	78.1342	78.9760	8,677.00
22/02/2024	2040 On 07-November-24	12.85	Call	Bond Future	3957	4	4	4	0.00
22/02/2024	2040 On 07-November-24	12.86	Call	Bond Future	3988	4	4	4	0.00
22/02/2024	2040 On 07-November-24	12.84	Call	Bond Future	3926	4	4	4	0.00
22/02/2024	2040 On 07-November-24	12.84	Put	Bond Future	2895	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
22/02/2024	2040 On 07-November-24	12.86	Put	Bond Future	2852	3	3	3	0.00
22/02/2024	2040 On 07-November-24	12.85	Put	Bond Future	2873	3	3	3	0.00
22/02/2024	2040 On 06-February-25			Bond Future	12.78	76.1546	75.2950	76.1546	0.00
22/02/2024	2040 On 06-February-25	12.95	Call	Bond Future	4409	5	4	5	0.00
22/02/2024	2040 On 06-February-25	12.95	Put	Bond Future	3540	3	4	3	0.00
22/02/2024	2040 On 02-May-25			Bond Future	12.63	78.3403	78.3403	78.3403	0.00
22/02/2024	2040 On 02-May-25	12.63	Call	Bond Future	4148	4	4	4	0.00
22/02/2024	2040 On 02-May-25	12.63	Put	Bond Future	4148	4	4	4	0.00
22/02/2024	2044 On 02-May-24			Bond Future	12.48	75.9100	75.1306	75.9100	81,014.00
22/02/2024	2044 On 02-May-24	11.66	Call	Bond Future	219	0	0	0	0.00
22/02/2024	2044 On 02-May-24	11.65	Call	Bond Future	211	0	0	0	0.00
22/02/2024	2044 On 02-May-24	11.67	Call	Bond Future	227	0	0	0	0.00
22/02/2024	2044 On 02-May-24	12.50	Call	Bond Future	1794	2	2	2	0.00
22/02/2024	2044 On 02-May-24	12.75	Call	Bond Future	2620	3	3	3	0.00
22/02/2024	2044 On 02-May-24	13.00	Call	Bond Future	3566	4	4	4	0.00
22/02/2024	2044 On 02-May-24	13.00	Put	Bond Future	763	1	1	1	10,030.00
22/02/2024	2044 On 02-May-24	12.75	Put	Bond Future	1152	1	1	1	10,030.00
22/02/2024	2044 On 02-May-24	12.50	Put	Bond Future	1703	1	2	1	4,200.00
22/02/2024	2044 On 02-May-24	11.67	Put	Bond Future	5044	4	5	4	0.00
22/02/2024	2044 On 02-May-24	11.65	Put	Bond Future	5154	4	5	4	0.00
22/02/2024	2044 On 02-May-24	11.66	Put	Bond Future	5099	4	5	4	0.00
22/02/2024	2044 On 01-August-24			Bond Future	12.60	73.1946	72.3981	73.1946	31,914.00
22/02/2024	2044 On 01-August-24	12.29	Call	Bond Future	1763	2	2	2	0.00
22/02/2024	2044 On 01-August-24	12.28	Call	Bond Future	1739	2	2	2	0.00
22/02/2024	2044 On 01-August-24	12.30	Call	Bond Future	1788	2	2	2	0.00
22/02/2024	2044 On 01-August-24	12.30	Put	Bond Future	3487	3	3	3	0.00
22/02/2024	2044 On 01-August-24	12.28	Put	Bond Future	3553	3	4	3	0.00
22/02/2024	2044 On 01-August-24	12.29	Put	Bond Future	3520	3	4	3	0.00
22/02/2024	2044 On 07-November-24			Bond Future	12.73	74.9019	74.0871	74.9019	0.00
22/02/2024	2044 On 07-November-24	12.91	Call	Bond Future	3949	4	4	4	0.00
22/02/2024	2044 On 07-November-24	12.90	Call	Bond Future	3918	4	4	4	0.00
22/02/2024	2044 On 07-November-24	12.92	Call	Bond Future	3981	4	4	4	0.00
22/02/2024	2044 On 07-November-24	12.92	Put	Bond Future	2968	3	3	3	0.00
22/02/2024	2044 On 07-November-24	12.90	Put	Bond Future	3011	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
22/02/2024	2044 On 07-November-24	12.91	Put	Bond Future	2989	3	3	3	0.00
22/02/2024	2044 On 06-February-25			Bond Future	12.86	72.1186	71.2866	72.1186	0.00
22/02/2024	2044 On 06-February-25	13.02	Call	Bond Future	4369	5	4	5	0.00
22/02/2024	2044 On 06-February-25	13.02	Put	Bond Future	3541	3	4	3	0.00
22/02/2024	2044 On 02-May-25			Bond Future	12.72	74.1731	74.1731	74.1731	0.00
22/02/2024	2044 On 02-May-25	12.72	Call	Bond Future	4246	4	4	4	0.00
22/02/2024	2044 On 02-May-25	12.72	Put	Bond Future	4246	4	4	4	0.00
22/02/2024	2046 On 02-May-24			Bond Future	114.00	114.5428	114.0003	114.5428	16,115.00
22/02/2024	2046 On 01-August-24			Bond Future	116.53	117.0840	116.5295	117.0840	0.00
22/02/2024	2046 On 07-November-24			Bond Future	117.08	117.6497	117.0826	117.6497	0.00
22/02/2024	2046 On 06-February-25			Bond Future	119.62	120.1962	119.6172	120.1962	0.00
22/02/2024	2046 On 06-February-25	114.01	Call	Bond Future	5607	6	6	6	0.00
22/02/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2046 On 02-May-25			Bond Future	121.97	121.9700	121.9700	121.9700	0.00
22/02/2024	2046 On 02-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/02/2024	2046 On 02-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2050 On 02-May-24			Bond Future	115.47	116.0745	115.4707	116.0745	14,107.00
22/02/2024	2050 On 01-August-24			Bond Future	115.74	116.3534	115.7363	116.3534	0.00
22/02/2024	2050 On 07-November-24			Bond Future	118.47	119.0991	118.4677	119.0991	0.00
22/02/2024	2050 On 06-February-25			Bond Future	118.68	119.3210	118.6767	119.3210	0.00
22/02/2024	2050 On 06-February-25	115.60	Call	Bond Future	3077	4	3	4	0.00
22/02/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/02/2024	2050 On 02-May-25			Bond Future	121.16	121.1600	121.1600	121.1600	0.00
22/02/2024	2050 On 02-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
22/02/2024	2050 On 02-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
22/02/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	AL37 On 02-May-24			Index Future	956.33	955.6950	956.3290	955.6950	0.00
22/02/2024	AL37 On 01-August-24			Index Future	977.32	976.6690	977.3180	976.6690	0.00
22/02/2024	AL37 On 07-November-24			Index Future	1000.15	999.4820	1000.1490	999.4820	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
22/02/2024	AL37 On 06-February-25			Index Future	1021.60	1020.9110	1021.5950	1020.9110	0.00
22/02/2024	AL37 On 02-May-25			Index Future	1039.24	1039.2430	1039.2430	1039.2430	0.00
22/02/2024	AL7T On 02-May-24			Index Future	1108.34	1109.6240	1108.3370	1109.6240	0.00
22/02/2024	AL7T On 01-August-24			Index Future	1132.66	1133.9760	1132.6610	1133.9760	0.00
22/02/2024	AL7T On 07-November-24			Index Future	1159.12	1160.4640	1159.1220	1160.4640	0.00
22/02/2024	AL7T On 06-February-25			Index Future	1183.98	1185.3440	1183.9770	1185.3440	0.00
22/02/2024	AL7T On 02-May-25			Index Future	1201.42	1201.4160	1201.4160	1201.4160	0.00
22/02/2024	ALBI On 02-May-24			Index Future	961.05	964.9330	961.0510	964.9330	97.00
22/02/2024	ALBI On 01-August-24			Index Future	982.14	986.1090	982.1430	986.1090	0.00
22/02/2024	ALBI On 07-November-24			Index Future	1005.09	1009.1430	1005.0870	1009.1430	0.00
22/02/2024	ALBI On 06-February-25			Index Future	1026.64	1030.7790	1026.6400	1030.7790	0.00
22/02/2024	ALBI On 02-May-25			Index Future	1040.22	1040.2220	1040.2220	1040.2220	0.00
22/02/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/02/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
22/02/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/02/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	ES33 On 02-May-24			Bond Future	12.48	74.2014	74.0038	74.2014	0.00
22/02/2024	ES33 On 01-August-24			Bond Future	12.62	75.8476	75.6458	75.8476	0.00
22/02/2024	ES33 On 07-November-24			Bond Future	12.79	73.8342	73.6278	73.8342	0.00
22/02/2024	ES33 On 06-February-25			Bond Future	12.97	75.4305	75.2199	75.4305	0.00
22/02/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1488	2	1	2	0.00
22/02/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/02/2024	ES33 On 02-May-25			Bond Future	12.73	74.6217	74.6217	74.6217	0.00
22/02/2024	ES33 On 02-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
22/02/2024	ES33 On 02-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
22/02/2024	ES42 On 02-May-24			Bond Future	13.03	69.8445	69.1101	69.8445	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
22/02/2024	ES42 On 01-August-24			Bond Future	13.16	71.3940	70.6433	71.3940	0.00
22/02/2024	ES42 On 07-November-24			Bond Future	13.32	68.8095	68.0414	68.8095	0.00
22/02/2024	ES42 On 06-February-25			Bond Future	13.47	70.2953	69.5109	70.2953	0.00
22/02/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1117	2	1	2	0.00
22/02/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/02/2024	ES42 On 02-May-25			Bond Future	13.25	68.4867	68.4867	68.4867	0.00
22/02/2024	ES42 On 02-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
22/02/2024	ES42 On 02-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
22/02/2024	GOVI On 02-May-24			GOVI	947.05	950.7180	947.0520	950.7180	724.00
22/02/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 02-May-24	950.99	Put	GOVI	39380	0	4	0	0.00
22/02/2024	GOVI On 02-May-24	950.98	Put	GOVI	39280	0	4	0	0.00
22/02/2024	GOVI On 02-May-24	950.97	Put	GOVI	39180	0	4	0	0.00
22/02/2024	GOVI On 01-August-24			GOVI	967.84	971.5830	967.8360	971.5830	0.00
22/02/2024	GOVI On 01-August-24	943.37	Call	GOVI	244660	28	24	28	0.00
22/02/2024	GOVI On 01-August-24	943.38	Call	GOVI	244560	28	24	28	0.00
22/02/2024	GOVI On 01-August-24	943.39	Call	GOVI	244460	28	24	28	0.00
22/02/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 07-November-24			GOVI	990.45	994.2770	990.4460	994.2770	0.00
22/02/2024	GOVI On 07-November-24	948.79	Call	GOVI	416560	45	42	45	0.00
22/02/2024	GOVI On 07-November-24	948.80	Call	GOVI	416460	45	42	45	0.00
22/02/2024	GOVI On 07-November-24	948.78	Call	GOVI	416660	45	42	45	0.00
22/02/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 06-February-25			GOVI	1011.69	1015.5940	1011.6850	1015.5940	0.00
22/02/2024	GOVI On 06-February-25	972.00	Call	GOVI	396850	44	40	44	0.00
22/02/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/02/2024	GOVI On 02-May-25			GOVI	1025.22	1025.2190	1025.2190	1025.2190	0.00
22/02/2024	GOVI On 02-May-25	1,022.00	Call	GOVI	32190	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
22/02/2024	GOVI On 02-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
22/02/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2024	IGOV On 02-May-24			Index Future	349.03	350.5070	349.0310	350.5070	593.00
22/02/2024	IGOV On 01-August-24			Index Future	356.78	358.2840	356.7760	358.2840	0.00
22/02/2024	IGOV On 07-November-24			Index Future	365.20	366.7420	365.1990	366.7420	0.00
22/02/2024	IGOV On 06-February-25			Index Future	373.11	374.6850	373.1100	374.6850	0.00
22/02/2024	IGOV On 02-May-25			Index Future	383.30	383.3040	383.3040	383.3040	0.00
22/02/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/02/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/02/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/02/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/02/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/02/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/02/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/02/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/02/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/02/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/02/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/02/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/02/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/02/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.36	8.3560	91.6440	8.3560	0.00
22/02/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6400	91.6460	91.6400	0.00
22/02/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.7000	91.6400	91.7000	0.00
22/02/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.32	91.7200	91.6800	91.7200	0.00
22/02/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.7600	91.6900	91.7600	0.00
22/02/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.25	91.7900	91.7550	91.7900	0.00
22/02/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.24	92.0000	91.7650	92.0000	0.00
22/02/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.06	91.9600	91.9360	91.9600	0.00
22/02/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.76	92.2400	92.2450	92.2400	0.00
22/02/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.63	92.4600	92.3720	92.4600	0.00
22/02/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.52	92.5400	92.4770	92.5400	0.00
22/02/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.58	92.5200	92.4220	92.5200	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
22/02/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.64	92.4800	92.3580	92.4800	0.00
22/02/2024	R035 On 02-May-24			Bond Future	11.67	84.9572	84.7162	84.9572	158,977.00
22/02/2024	R035 On 02-May-24	11.20	Call	Bond Future	521	1	1	1	0.00
22/02/2024	R035 On 02-May-24	11.21	Call	Bond Future	535	1	1	1	0.00
22/02/2024	R035 On 02-May-24	11.19	Call	Bond Future	507	1	1	1	0.00
22/02/2024	R035 On 02-May-24	11.19	Put	Bond Future	3103	3	3	3	0.00
22/02/2024	R035 On 02-May-24	11.21	Put	Bond Future	3020	3	3	3	0.00
22/02/2024	R035 On 02-May-24	11.20	Put	Bond Future	3061	3	3	3	0.00
22/02/2024	R035 On 01-August-24			Bond Future	11.77	86.8217	86.5755	86.8217	0.00
22/02/2024	R035 On 01-August-24	11.80	Call	Bond Future	2456	3	2	3	0.00
22/02/2024	R035 On 01-August-24	11.81	Call	Bond Future	2485	3	2	3	0.00
22/02/2024	R035 On 01-August-24	11.79	Call	Bond Future	2427	3	2	3	0.00
22/02/2024	R035 On 01-August-24	11.79	Put	Bond Future	2319	2	2	2	0.00
22/02/2024	R035 On 01-August-24	11.81	Put	Bond Future	2272	2	2	2	0.00
22/02/2024	R035 On 01-August-24	11.80	Put	Bond Future	2295	2	2	2	0.00
22/02/2024	R035 On 07-November-24			Bond Future	11.90	84.3331	84.0814	84.3331	19,784.00
22/02/2024	R035 On 07-November-24	12.18	Call	Bond Future	3839	4	4	4	0.00
22/02/2024	R035 On 07-November-24	12.19	Call	Bond Future	3870	4	4	4	0.00
22/02/2024	R035 On 07-November-24	12.17	Call	Bond Future	3808	4	4	4	0.00
22/02/2024	R035 On 07-November-24	12.17	Put	Bond Future	2430	2	2	2	0.00
22/02/2024	R035 On 07-November-24	12.19	Put	Bond Future	2392	2	2	2	0.00
22/02/2024	R035 On 07-November-24	12.18	Put	Bond Future	2411	2	2	2	0.00
22/02/2024	R035 On 06-February-25			Bond Future	12.03	86.1383	85.8815	86.1383	0.00
22/02/2024	R035 On 06-February-25	12.41	Call	Bond Future	4243	4	4	4	0.00
22/02/2024	R035 On 06-February-25	12.41	Put	Bond Future	2382	2	2	2	0.00
22/02/2024	R035 On 02-May-25			Bond Future	11.78	84.9684	84.9684	84.9684	0.00
22/02/2024	R035 On 02-May-25	11.78	Call	Bond Future	3726	4	4	4	0.00
22/02/2024	R035 On 02-May-25	11.78	Put	Bond Future	3726	4	4	4	0.00
22/02/2024	R053 On 02-May-24			Bond Future	12.35	96.5112	95.4762	96.5112	5,189.00
22/02/2024	R053 On 02-May-24	13.03	Call	Bond Future	5487	6	5	6	0.00
22/02/2024	R053 On 02-May-24	13.02	Call	Bond Future	5432	6	5	6	0.00
22/02/2024	R053 On 02-May-24	13.04	Call	Bond Future	5543	6	6	6	0.00
22/02/2024	R053 On 02-May-24	13.04	Put	Bond Future	643	0	1	0	0.00
22/02/2024	R053 On 02-May-24	13.02	Put	Bond Future	667	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R053 On 02-May-24	13.03	Put	Bond Future	655	0	1	0	0.00
22/02/2024	R053 On 01-August-24			Bond Future	12.46	98.6291	97.5714	98.6291	0.00
22/02/2024	R053 On 01-August-24	13.14	Call	Bond Future	6457	7	6	7	0.00
22/02/2024	R053 On 01-August-24	13.15	Call	Bond Future	6506	7	7	7	0.00
22/02/2024	R053 On 01-August-24	13.13	Call	Bond Future	6408	7	6	7	0.00
22/02/2024	R053 On 01-August-24	13.13	Put	Bond Future	1700	1	2	1	0.00
22/02/2024	R053 On 01-August-24	13.15	Put	Bond Future	1666	1	2	1	0.00
22/02/2024	R053 On 01-August-24	13.14	Put	Bond Future	1683	1	2	1	0.00
22/02/2024	R053 On 07-November-24			Bond Future	12.58	95.0587	93.9767	95.0587	0.00
22/02/2024	R053 On 07-November-24	12.80	Call	Bond Future	5171	6	5	6	0.00
22/02/2024	R053 On 07-November-24	12.79	Call	Bond Future	5129	6	5	6	0.00
22/02/2024	R053 On 07-November-24	12.81	Call	Bond Future	5213	6	5	6	0.00
22/02/2024	R053 On 07-November-24	12.81	Put	Bond Future	3599	3	4	3	0.00
22/02/2024	R053 On 07-November-24	12.79	Put	Bond Future	3655	3	4	3	0.00
22/02/2024	R053 On 07-November-24	12.80	Put	Bond Future	3627	3	4	3	0.00
22/02/2024	R053 On 06-February-25			Bond Future	12.71	97.0916	95.9868	97.0916	0.00
22/02/2024	R053 On 06-February-25	12.94	Call	Bond Future	5999	7	6	7	0.00
22/02/2024	R053 On 06-February-25	12.94	Put	Bond Future	4392	4	4	4	0.00
22/02/2024	R053 On 02-May-25			Bond Future	12.64	93.3794	93.3794	93.3794	0.00
22/02/2024	R053 On 02-May-25	12.64	Call	Bond Future	5463	5	5	5	0.00
22/02/2024	R053 On 02-May-25	12.64	Put	Bond Future	5463	5	5	5	0.00
22/02/2024	R186 On 02-May-24			Bond Future	8.80	107.9078	107.8441	107.9078	94,597.00
22/02/2024	R186 On 02-May-24	8.00	Call	Bond Future	17	0	0	0	0.00
22/02/2024	R186 On 02-May-24	7.99	Call	Bond Future	16	0	0	0	0.00
22/02/2024	R186 On 02-May-24	8.01	Call	Bond Future	18	0	0	0	0.00
22/02/2024	R186 On 02-May-24	9.73	Call	Bond Future	2223	2	2	2	2,030.00
22/02/2024	R186 On 02-May-24	10.40	Call	Bond Future	3696	4	4	4	0.00
22/02/2024	R186 On 02-May-24	10.40	Put	Bond Future	11	0	0	0	2,030.00
22/02/2024	R186 On 02-May-24	9.73	Put	Bond Future	60	0	0	0	0.00
22/02/2024	R186 On 02-May-24	8.01	Put	Bond Future	1901	2	2	2	0.00
22/02/2024	R186 On 02-May-24	7.99	Put	Bond Future	1947	2	2	2	0.00
22/02/2024	R186 On 02-May-24	8.00	Put	Bond Future	1924	2	2	2	0.00
22/02/2024	R186 On 01-August-24			Bond Future	8.79	104.9676	104.9026	104.9676	0.00
22/02/2024	R186 On 01-August-24	8.69	Call	Bond Future	684	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
22/02/2024	R186 On 01-August-24	8.68	Call	Bond Future	672	1	1	1	0.00
22/02/2024	R186 On 01-August-24	8.70	Call	Bond Future	695	1	1	1	0.00
22/02/2024	R186 On 01-August-24	8.70	Put	Bond Future	879	1	1	1	0.00
22/02/2024	R186 On 01-August-24	8.68	Put	Bond Future	899	1	1	1	0.00
22/02/2024	R186 On 01-August-24	8.69	Put	Bond Future	889	1	1	1	0.00
22/02/2024	R186 On 07-November-24			Bond Future	8.78	107.4174	107.3511	107.4174	44,477.00
22/02/2024	R186 On 07-November-24	9.14	Call	Bond Future	1395	1	1	1	0.00
22/02/2024	R186 On 07-November-24	9.15	Call	Bond Future	1408	1	1	1	0.00
22/02/2024	R186 On 07-November-24	9.13	Call	Bond Future	1382	1	1	1	0.00
22/02/2024	R186 On 07-November-24	9.13	Put	Bond Future	715	1	1	1	0.00
22/02/2024	R186 On 07-November-24	9.15	Put	Bond Future	703	1	1	1	0.00
22/02/2024	R186 On 07-November-24	9.14	Put	Bond Future	709	1	1	1	0.00
22/02/2024	R186 On 06-February-25			Bond Future	8.80	104.4012	104.3339	104.4012	0.00
22/02/2024	R186 On 06-February-25	9.03	Call	Bond Future	1272	1	1	1	0.00
22/02/2024	R186 On 06-February-25	9.03	Put	Bond Future	877	1	1	1	0.00
22/02/2024	R186 On 02-May-25			Bond Future	8.48	106.9365	106.9365	106.9365	0.00
22/02/2024	R186 On 02-May-25	8.47	Call	Bond Future	961	1	1	1	0.00
22/02/2024	R186 On 02-May-25	8.47	Put	Bond Future	976	1	1	1	0.00
22/02/2024	R202 On 02-May-24			Bond Future	260.65	262.5686	260.6484	262.5686	4,848.00
22/02/2024	R202 On 01-August-24			Bond Future	261.35	263.3165	261.3543	263.3165	0.00
22/02/2024	R202 On 07-November-24			Bond Future	267.52	269.5306	267.5227	269.5306	6.00
22/02/2024	R202 On 06-February-25			Bond Future	268.10	270.1540	268.1040	270.1540	0.00
22/02/2024	R202 On 06-February-25	266.79	Call	Bond Future	1314	3	1	3	0.00
22/02/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/02/2024	R202 On 02-May-25			Bond Future	272.31	272.3100	272.3100	272.3100	0.00
22/02/2024	R202 On 02-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
22/02/2024	R202 On 02-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
22/02/2024	R209 On 02-May-24			Bond Future	11.80	65.8123	65.6000	65.8123	13,177.00
22/02/2024	R209 On 02-May-24	11.18	Call	Bond Future	281	0	0	0	0.00
22/02/2024	R209 On 02-May-24	11.19	Call	Bond Future	290	0	0	0	0.00
22/02/2024	R209 On 02-May-24	11.17	Call	Bond Future	272	0	0	0	0.00
22/02/2024	R209 On 02-May-24	11.17	Put	Bond Future	3328	3	3	3	0.00
22/02/2024	R209 On 02-May-24	11.19	Put	Bond Future	3246	3	3	3	0.00
22/02/2024	R209 On 02-May-24	11.18	Put	Bond Future	3287	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
22/02/2024	R209 On 01-August-24			Bond Future	11.90	67.2565	67.0396	67.2565	1,690.00
22/02/2024	R209 On 01-August-24	11.79	Call	Bond Future	1796	2	2	2	0.00
22/02/2024	R209 On 01-August-24	11.80	Call	Bond Future	1819	2	2	2	0.00
22/02/2024	R209 On 01-August-24	11.78	Call	Bond Future	1773	2	2	2	0.00
22/02/2024	R209 On 01-August-24	11.78	Put	Bond Future	2328	2	2	2	0.00
22/02/2024	R209 On 01-August-24	11.80	Put	Bond Future	2281	2	2	2	0.00
22/02/2024	R209 On 01-August-24	11.79	Put	Bond Future	2305	2	2	2	0.00
22/02/2024	R209 On 07-November-24			Bond Future	12.02	65.6693	65.4476	65.6693	5,237.00
22/02/2024	R209 On 07-November-24	12.22	Call	Bond Future	3220	3	3	3	0.00
22/02/2024	R209 On 07-November-24	12.21	Call	Bond Future	3193	3	3	3	0.00
22/02/2024	R209 On 07-November-24	12.23	Call	Bond Future	3247	3	3	3	0.00
22/02/2024	R209 On 07-November-24	12.23	Put	Bond Future	2286	2	2	2	0.00
22/02/2024	R209 On 07-November-24	12.21	Put	Bond Future	2323	2	2	2	0.00
22/02/2024	R209 On 07-November-24	12.22	Put	Bond Future	2304	2	2	2	0.00
22/02/2024	R209 On 06-February-25			Bond Future	12.14	67.0745	66.8483	67.0745	0.00
22/02/2024	R209 On 06-February-25	12.44	Call	Bond Future	3734	4	4	4	0.00
22/02/2024	R209 On 06-February-25	12.44	Put	Bond Future	2394	2	2	2	0.00
22/02/2024	R209 On 02-May-25			Bond Future	11.89	66.6535	66.6535	66.6535	0.00
22/02/2024	R209 On 02-May-25	11.89	Call	Bond Future	3370	3	3	3	0.00
22/02/2024	R209 On 02-May-25	11.89	Put	Bond Future	3370	3	3	3	0.00
22/02/2024	R210 On 02-May-24			Bond Future	234.08	234.2052	234.0808	234.2052	198.00
22/02/2024	R210 On 01-August-24			Bond Future	239.27	239.4014	239.2745	239.4014	300.00
22/02/2024	R210 On 07-November-24			Bond Future	241.59	241.7205	241.5915	241.7205	60.00
22/02/2024	R210 On 06-February-25			Bond Future	246.82	246.9532	246.8223	246.9532	0.00
22/02/2024	R210 On 06-February-25	239.61	Call	Bond Future	7212	7	7	7	0.00
22/02/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/02/2024	R210 On 02-May-25			Bond Future	248.03	248.0300	248.0300	248.0300	0.00
22/02/2024	R210 On 02-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
22/02/2024	R210 On 02-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
22/02/2024	R213 On 02-May-24			Bond Future	10.55	84.3889	84.3489	84.3889	26,826.00
22/02/2024	R213 On 02-May-24	10.29	Call	Bond Future	625	1	1	1	0.00
22/02/2024	R213 On 02-May-24	10.28	Call	Bond Future	609	1	1	1	0.00
22/02/2024	R213 On 02-May-24	10.30	Call	Bond Future	642	1	1	1	0.00
22/02/2024	R213 On 02-May-24	10.30	Put	Bond Future	1700	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
22/02/2024	R213 On 02-May-24	10.28	Put	Bond Future	1754	2	2	2	0.00
22/02/2024	R213 On 02-May-24	10.29	Put	Bond Future	1727	2	2	2	0.00
22/02/2024	R213 On 01-August-24			Bond Future	10.62	86.2409	86.2001	86.2409	0.00
22/02/2024	R213 On 01-August-24	10.88	Call	Bond Future	2339	2	2	2	0.00
22/02/2024	R213 On 01-August-24	10.87	Call	Bond Future	2314	2	2	2	0.00
22/02/2024	R213 On 01-August-24	10.86	Call	Bond Future	2288	2	2	2	0.00
22/02/2024	R213 On 01-August-24	10.86	Put	Bond Future	1308	1	1	1	0.00
22/02/2024	R213 On 01-August-24	10.87	Put	Bond Future	1293	1	1	1	0.00
22/02/2024	R213 On 01-August-24	10.88	Put	Bond Future	1277	1	1	1	0.00
22/02/2024	R213 On 07-November-24			Bond Future	10.72	84.6929	84.6515	84.6929	16,004.00
22/02/2024	R213 On 07-November-24	11.22	Call	Bond Future	3460	3	3	3	0.00
22/02/2024	R213 On 07-November-24	11.23	Call	Bond Future	3486	4	3	4	0.00
22/02/2024	R213 On 07-November-24	11.21	Call	Bond Future	3433	3	3	3	0.00
22/02/2024	R213 On 07-November-24	11.21	Put	Bond Future	1509	1	2	1	0.00
22/02/2024	R213 On 07-November-24	11.23	Put	Bond Future	1484	1	1	1	0.00
22/02/2024	R213 On 07-November-24	11.22	Put	Bond Future	1496	1	1	1	0.00
22/02/2024	R213 On 06-February-25			Bond Future	10.84	86.5064	86.4644	86.5064	0.00
22/02/2024	R213 On 06-February-25	11.35	Call	Bond Future	3564	4	4	4	0.00
22/02/2024	R213 On 06-February-25	11.35	Put	Bond Future	1596	2	2	2	0.00
22/02/2024	R213 On 02-May-25			Bond Future	10.52	86.2455	86.2455	86.2455	0.00
22/02/2024	R213 On 02-May-25	10.52	Call	Bond Future	2881	3	3	3	0.00
22/02/2024	R213 On 02-May-25	10.52	Put	Bond Future	2881	3	3	3	0.00
22/02/2024	R214 On 02-May-24			Bond Future	12.22	61.4421	60.7559	61.4421	21,519.00
22/02/2024	R214 On 02-May-24	11.47	Call	Bond Future	197	0	0	0	0.00
22/02/2024	R214 On 02-May-24	11.48	Call	Bond Future	204	0	0	0	0.00
22/02/2024	R214 On 02-May-24	11.46	Call	Bond Future	190	0	0	0	0.00
22/02/2024	R214 On 02-May-24	13.52	Call	Bond Future	5860	7	6	7	0.00
22/02/2024	R214 On 02-May-24	12.87	Call	Bond Future	3421	4	3	4	0.00
22/02/2024	R214 On 02-May-24	12.12	Call	Bond Future	1138	1	1	1	10,000.00
22/02/2024	R214 On 02-May-24	12.14	Call	Bond Future	1185	2	1	2	5,110.00
22/02/2024	R214 On 02-May-24	12.14	Put	Bond Future	1565	1	2	1	0.00
22/02/2024	R214 On 02-May-24	12.87	Put	Bond Future	437	0	0	0	15,110.00
22/02/2024	R214 On 02-May-24	12.12	Put	Bond Future	1615	1	2	1	0.00
22/02/2024	R214 On 02-May-24	13.52	Put	Bond Future	124	0	0	0	15,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2024	R214 On 02-May-24	11.46	Put	Bond Future	3991	3	4	3	0.00
22/02/2024	R214 On 02-May-24	11.48	Put	Bond Future	3900	3	4	3	0.00
22/02/2024	R214 On 02-May-24	11.47	Put	Bond Future	3945	3	4	3	0.00
22/02/2024	R214 On 01-August-24			Bond Future	12.32	62.7905	62.0894	62.7905	0.00
22/02/2024	R214 On 01-August-24	12.18	Call	Bond Future	1750	2	2	2	0.00
22/02/2024	R214 On 01-August-24	12.16	Call	Bond Future	1704	2	2	2	0.00
22/02/2024	R214 On 01-August-24	12.17	Call	Bond Future	1727	2	2	2	0.00
22/02/2024	R214 On 01-August-24	12.17	Put	Bond Future	2427	2	2	2	0.00
22/02/2024	R214 On 01-August-24	12.16	Put	Bond Future	2452	2	2	2	0.00
22/02/2024	R214 On 01-August-24	12.18	Put	Bond Future	2402	2	2	2	0.00
22/02/2024	R214 On 07-November-24			Bond Future	12.44	60.9492	60.2319	60.9492	0.00
22/02/2024	R214 On 07-November-24	12.61	Call	Bond Future	3187	4	3	4	0.00
22/02/2024	R214 On 07-November-24	12.60	Call	Bond Future	3160	4	3	4	0.00
22/02/2024	R214 On 07-November-24	12.62	Call	Bond Future	3213	4	3	4	0.00
22/02/2024	R214 On 07-November-24	12.62	Put	Bond Future	2373	2	2	2	0.00
22/02/2024	R214 On 07-November-24	12.60	Put	Bond Future	2410	2	2	2	0.00
22/02/2024	R214 On 07-November-24	12.61	Put	Bond Future	2391	2	2	2	0.00
22/02/2024	R214 On 06-February-25			Bond Future	12.56	62.2539	61.5213	62.2539	0.00
22/02/2024	R214 On 06-February-25	12.71	Call	Bond Future	3554	4	4	4	0.00
22/02/2024	R214 On 06-February-25	12.71	Put	Bond Future	2873	3	3	3	0.00
22/02/2024	R214 On 02-May-25			Bond Future	12.40	60.6952	60.6952	60.6952	0.00
22/02/2024	R214 On 02-May-25	12.40	Call	Bond Future	3461	3	3	3	0.00
22/02/2024	R214 On 02-May-25	12.40	Put	Bond Future	3461	3	3	3	0.00
22/02/2024	R248 On 02-May-24			Bond Future	12.40	74.6775	73.8198	74.6775	245,556.00
22/02/2024	R248 On 02-May-24	11.47	Call	Bond Future	117	0	0	0	0.00
22/02/2024	R248 On 02-May-24	11.48	Call	Bond Future	122	0	0	0	0.00
22/02/2024	R248 On 02-May-24	11.46	Call	Bond Future	113	0	0	0	0.00
22/02/2024	R248 On 02-May-24	11.40	Call	Bond Future	90	0	0	0	0.00
22/02/2024	R248 On 02-May-24	12.40	Call	Bond Future	1647	2	2	2	0.00
22/02/2024	R248 On 02-May-24	13.16	Call	Bond Future	4558	5	5	5	0.00
22/02/2024	R248 On 02-May-24	13.16	Put	Bond Future	438	0	0	0	0.00
22/02/2024	R248 On 02-May-24	12.40	Put	Bond Future	1670	1	2	1	0.00
22/02/2024	R248 On 02-May-24	11.40	Put	Bond Future	6287	5	6	5	0.00
22/02/2024	R248 On 02-May-24	11.46	Put	Bond Future	5914	5	6	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
22/02/2024	R248 On 02-May-24	11.48	Put	Bond Future	5791	5	6	5	0.00
22/02/2024	R248 On 02-May-24	11.47	Put	Bond Future	5852	5	6	5	0.00
22/02/2024	R248 On 01-August-24			Bond Future	12.51	76.3164	75.4400	76.3164	13,000.00
22/02/2024	R248 On 01-August-24	12.31	Call	Bond Future	2018	2	2	2	0.00
22/02/2024	R248 On 01-August-24	12.32	Call	Bond Future	2045	2	2	2	0.00
22/02/2024	R248 On 01-August-24	12.30	Call	Bond Future	1991	2	2	2	0.00
22/02/2024	R248 On 01-August-24	12.30	Put	Bond Future	3190	3	3	3	0.00
22/02/2024	R248 On 01-August-24	12.32	Put	Bond Future	3127	3	3	3	0.00
22/02/2024	R248 On 01-August-24	12.31	Put	Bond Future	3158	3	3	3	0.00
22/02/2024	R248 On 07-November-24			Bond Future	12.64	73.6460	72.7494	73.6460	0.00
22/02/2024	R248 On 07-November-24	12.79	Call	Bond Future	3780	4	4	4	0.00
22/02/2024	R248 On 07-November-24	12.80	Call	Bond Future	3811	4	4	4	0.00
22/02/2024	R248 On 07-November-24	12.78	Call	Bond Future	3748	4	4	4	0.00
22/02/2024	R248 On 07-November-24	12.78	Put	Bond Future	2956	3	3	3	0.00
22/02/2024	R248 On 07-November-24	12.80	Put	Bond Future	2911	3	3	3	0.00
22/02/2024	R248 On 07-November-24	12.79	Put	Bond Future	2933	3	3	3	0.00
22/02/2024	R248 On 06-February-25			Bond Future	12.77	75.2221	74.3065	75.2221	0.00
22/02/2024	R248 On 06-February-25	12.71	Call	Bond Future	3758	4	4	4	0.00
22/02/2024	R248 On 06-February-25	12.71	Put	Bond Future	4068	4	4	4	0.00
22/02/2024	R248 On 02-May-25			Bond Future	12.60	72.9111	72.9111	72.9111	0.00
22/02/2024	R248 On 02-May-25	12.60	Call	Bond Future	4196	4	4	4	0.00
22/02/2024	R248 On 02-May-25	12.60	Put	Bond Future	4196	4	4	4	0.00
22/02/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/02/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00