



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: 22/03/2024 TO: 22/03/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	2025 On 02-May-24			Bond Future	179.03	179.0206	179.0305	179.0206	9,075.00
22/03/2024	2025 On 01-August-24			Bond Future	181.16	181.1534	181.1584	181.1534	0.00
22/03/2024	2025 On 07-November-24			Bond Future	185.48	185.4726	185.4779	185.4726	0.00
22/03/2024	2029 On 02-May-24			Bond Future	129.15	128.6265	129.1509	128.6265	7,165.00
22/03/2024	2029 On 01-August-24			Bond Future	132.01	131.4755	132.0079	131.4755	728.00
22/03/2024	2029 On 07-November-24			Bond Future	133.76	133.2122	133.7573	133.2122	0.00
22/03/2024	2029 On 06-February-25			Bond Future	136.66	136.0961	136.6606	136.0961	0.00
22/03/2024	2029 On 06-February-25	132.40	Call	Bond Future	4261	4	4	4	0.00
22/03/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/03/2024	2029 On 08-May-25			Bond Future	138.11	137.5345	138.1129	137.5345	0.00
22/03/2024	2029 On 08-May-25	137.85	Call	Bond Future	263	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
22/03/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
22/03/2024	2030 On 02-May-24			Bond Future	10.45	91.6845	91.7261	91.6845	127,308.00
22/03/2024	2030 On 02-May-24	9.82	Call	Bond Future	77	0	0	0	0.00
22/03/2024	2030 On 02-May-24	9.81	Call	Bond Future	72	0	0	0	0.00
22/03/2024	2030 On 02-May-24	9.83	Call	Bond Future	81	0	0	0	0.00
22/03/2024	2030 On 02-May-24	10.16	Call	Bond Future	364	0	0	0	1,000.00
22/03/2024	2030 On 02-May-24	11.94	Call	Bond Future	5671	6	6	6	0.00
22/03/2024	2030 On 02-May-24	9.66	Call	Bond Future	27	0	0	0	1,000.00
22/03/2024	2030 On 02-May-24	10.82	Call	Bond Future	1826	2	2	2	1,080.00
22/03/2024	2030 On 02-May-24	12.38	Call	Bond Future	7239	7	7	7	0.00
22/03/2024	2030 On 02-May-24	10.62	Call	Bond Future	1270	1	1	1	500.00
22/03/2024	2030 On 02-May-24	11.12	Call	Bond Future	2779	3	3	3	500.00
22/03/2024	2030 On 02-May-24	13.15	Call	Bond Future	9920	10	10	10	0.00
22/03/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
22/03/2024	2030 On 02-May-24	11.12	Put	Bond Future	186	0	0	0	0.00
22/03/2024	2030 On 02-May-24	10.62	Put	Bond Future	610	1	1	1	0.00
22/03/2024	2030 On 02-May-24	12.38	Put	Bond Future	4	0	0	0	1,080.00
22/03/2024	2030 On 02-May-24	10.82	Put	Bond Future	387	0	0	0	0.00
22/03/2024	2030 On 02-May-24	10.16	Put	Bond Future	1529	2	2	2	0.00
22/03/2024	2030 On 02-May-24	11.94	Put	Bond Future	21	0	0	0	1,000.00
22/03/2024	2030 On 02-May-24	9.66	Put	Bond Future	3230	3	3	3	0.00
22/03/2024	2030 On 02-May-24	9.83	Put	Bond Future	2585	3	3	3	0.00
22/03/2024	2030 On 02-May-24	9.81	Put	Bond Future	2658	3	3	3	0.00
22/03/2024	2030 On 02-May-24	9.82	Put	Bond Future	2622	3	3	3	0.00
22/03/2024	2030 On 01-August-24			Bond Future	10.55	89.6871	89.7270	89.6871	0.00
22/03/2024	2030 On 01-August-24	10.38	Call	Bond Future	1219	1	1	1	0.00
22/03/2024	2030 On 01-August-24	10.37	Call	Bond Future	1201	1	1	1	0.00
22/03/2024	2030 On 01-August-24	10.39	Call	Bond Future	1237	1	1	1	0.00
22/03/2024	2030 On 01-August-24	10.39	Put	Bond Future	1833	2	2	2	0.00
22/03/2024	2030 On 01-August-24	10.37	Put	Bond Future	1874	2	2	2	0.00
22/03/2024	2030 On 01-August-24	10.38	Put	Bond Future	1854	2	2	2	0.00
22/03/2024	2030 On 07-November-24			Bond Future	10.65	91.8020	91.8430	91.8020	1,650.00
22/03/2024	2030 On 07-November-24	10.75	Call	Bond Future	2260	2	2	2	0.00
22/03/2024	2030 On 07-November-24	10.74	Call	Bond Future	2238	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
22/03/2024	2030 On 07-November-24	10.76	Call	Bond Future	2281	2	2	2	0.00
22/03/2024	2030 On 07-November-24	10.76	Put	Bond Future	1869	2	2	2	0.00
22/03/2024	2030 On 07-November-24	10.74	Put	Bond Future	1899	2	2	2	0.00
22/03/2024	2030 On 07-November-24	10.75	Put	Bond Future	1884	2	2	2	0.00
22/03/2024	2030 On 06-February-25			Bond Future	10.77	89.7569	89.8041	89.7569	0.00
22/03/2024	2030 On 06-February-25	10.68	Call	Bond Future	2124	2	2	2	0.00
22/03/2024	2030 On 06-February-25	10.68	Put	Bond Future	2426	3	2	3	0.00
22/03/2024	2030 On 08-May-25			Bond Future	10.92	91.6219	91.6716	91.6219	0.00
22/03/2024	2030 On 08-May-25	9.93	Call	Bond Future	1019	1	1	1	0.00
22/03/2024	2030 On 08-May-25	11.86	Call	Bond Future	4567	5	5	5	0.00
22/03/2024	2030 On 08-May-25	10.31	Call	Bond Future	1511	2	2	2	1,640.00
22/03/2024	2030 On 08-May-25	11.86	Put	Bond Future	1473	2	1	2	1,640.00
22/03/2024	2030 On 08-May-25	10.31	Put	Bond Future	3606	4	4	4	0.00
22/03/2024	2030 On 08-May-25	9.93	Put	Bond Future	4445	5	4	5	0.00
22/03/2024	2032 On 02-May-24			Bond Future	11.31	85.1062	85.0854	85.1062	128,765.00
22/03/2024	2032 On 02-May-24	10.55	Call	Bond Future	15	0	0	0	0.00
22/03/2024	2032 On 02-May-24	10.56	Call	Bond Future	16	0	0	0	0.00
22/03/2024	2032 On 02-May-24	10.54	Call	Bond Future	13	0	0	0	0.00
22/03/2024	2032 On 02-May-24	10.36	Call	Bond Future	1	0	0	0	1,000.00
22/03/2024	2032 On 02-May-24	10.86	Call	Bond Future	165	0	0	0	1,000.00
22/03/2024	2032 On 02-May-24	12.90	Call	Bond Future	6916	7	7	7	0.00
22/03/2024	2032 On 02-May-24	11.81	Call	Bond Future	2570	3	3	3	0.00
22/03/2024	2032 On 02-May-24	11.21	Call	Bond Future	721	1	1	1	0.00
22/03/2024	2032 On 02-May-24	10.57	Call	Bond Future	18	0	0	0	500.00
22/03/2024	2032 On 02-May-24	11.35	Call	Bond Future	1068	1	1	1	1,550.00
22/03/2024	2032 On 02-May-24	10.65	Call	Bond Future	38	0	0	0	1,550.00
22/03/2024	2032 On 02-May-24	13.35	Call	Bond Future	8719	9	9	9	0.00
22/03/2024	2032 On 02-May-24	10.59	Call	Bond Future	22	0	0	0	500.00
22/03/2024	2032 On 02-May-24	11.09	Call	Bond Future	478	1	0	1	500.00
22/03/2024	2032 On 02-May-24	13.18	Call	Bond Future	8043	8	8	8	0.00
22/03/2024	2032 On 02-May-24	11.28	Call	Bond Future	887	1	1	1	0.00
22/03/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
22/03/2024	2032 On 02-May-24	11.28	Put	Bond Future	1045	1	1	1	17,000.00
22/03/2024	2032 On 02-May-24	10.30	Put	Bond Future	4832	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
22/03/2024	2032 On 02-May-24	13.18	Put	Bond Future	14	0	0	0	500.00
22/03/2024	2032 On 02-May-24	11.09	Put	Bond Future	1517	2	2	2	0.00
22/03/2024	2032 On 02-May-24	13.35	Put	Bond Future	8	0	0	0	1,550.00
22/03/2024	2032 On 02-May-24	11.35	Put	Bond Future	905	1	1	1	0.00
22/03/2024	2032 On 02-May-24	10.65	Put	Bond Future	3164	3	3	3	0.00
22/03/2024	2032 On 02-May-24	11.21	Put	Bond Future	1203	1	1	1	500.00
22/03/2024	2032 On 02-May-24	10.57	Put	Bond Future	3530	4	4	4	0.00
22/03/2024	2032 On 02-May-24	11.81	Put	Bond Future	334	0	0	0	500.00
22/03/2024	2032 On 02-May-24	12.90	Put	Bond Future	26	0	0	0	1,000.00
22/03/2024	2032 On 02-May-24	10.59	Put	Bond Future	3437	3	3	3	0.00
22/03/2024	2032 On 02-May-24	10.86	Put	Bond Future	2287	2	2	2	0.00
22/03/2024	2032 On 02-May-24	10.36	Put	Bond Future	4537	5	5	5	0.00
22/03/2024	2032 On 02-May-24	10.54	Put	Bond Future	3670	4	4	4	0.00
22/03/2024	2032 On 02-May-24	10.56	Put	Bond Future	3576	4	4	4	0.00
22/03/2024	2032 On 02-May-24	10.55	Put	Bond Future	3623	4	4	4	0.00
22/03/2024	2032 On 01-August-24			Bond Future	11.43	86.9705	86.9468	86.9705	0.00
22/03/2024	2032 On 01-August-24	11.14	Call	Bond Future	1244	1	1	1	0.00
22/03/2024	2032 On 01-August-24	11.15	Call	Bond Future	1263	1	1	1	0.00
22/03/2024	2032 On 01-August-24	11.13	Call	Bond Future	1226	1	1	1	0.00
22/03/2024	2032 On 01-August-24	11.13	Put	Bond Future	2563	3	3	3	0.00
22/03/2024	2032 On 01-August-24	11.15	Put	Bond Future	2509	3	3	3	0.00
22/03/2024	2032 On 01-August-24	11.14	Put	Bond Future	2536	3	3	3	0.00
22/03/2024	2032 On 07-November-24			Bond Future	11.56	84.8542	84.8301	84.8542	1,578.00
22/03/2024	2032 On 07-November-24	11.48	Call	Bond Future	2347	2	2	2	0.00
22/03/2024	2032 On 07-November-24	11.49	Call	Bond Future	2370	2	2	2	0.00
22/03/2024	2032 On 07-November-24	11.47	Call	Bond Future	2325	2	2	2	0.00
22/03/2024	2032 On 07-November-24	13.36	Call	Bond Future	7989	8	8	8	0.00
22/03/2024	2032 On 07-November-24	11.64	Call	Bond Future	2727	3	3	3	1,615.00
22/03/2024	2032 On 07-November-24	13.36	Put	Bond Future	584	1	1	1	1,615.00
22/03/2024	2032 On 07-November-24	11.64	Put	Bond Future	2360	2	2	2	0.00
22/03/2024	2032 On 07-November-24	11.47	Put	Bond Future	2699	3	3	3	0.00
22/03/2024	2032 On 07-November-24	11.49	Put	Bond Future	2657	3	3	3	0.00
22/03/2024	2032 On 07-November-24	11.48	Put	Bond Future	2677	3	3	3	0.00
22/03/2024	2032 On 06-February-25			Bond Future	11.70	86.6699	86.6503	86.6699	0.00
22/03/2024	2032 On 06-February-25	11.72	Call	Bond Future	2787	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
22/03/2024	2032 On 06-February-25	11.72	Put	Bond Future	2685	3	3	3	0.00
22/03/2024	2032 On 08-May-25			Bond Future	11.86	84.3065	84.2879	84.3065	0.00
22/03/2024	2032 On 08-May-25	10.91	Call	Bond Future	1284	1	1	1	0.00
22/03/2024	2032 On 08-May-25	10.91	Put	Bond Future	5301	5	5	5	0.00
22/03/2024	2033 On 02-May-24			Bond Future	121.43	121.1611	121.4331	121.1611	2,064.00
22/03/2024	2033 On 01-August-24			Bond Future	124.12	123.8448	124.1194	123.8448	5,754.00
22/03/2024	2033 On 07-November-24			Bond Future	125.58	125.3027	125.5840	125.3027	0.00
22/03/2024	2033 On 06-February-25			Bond Future	128.31	128.0155	128.3099	128.0155	0.00
22/03/2024	2033 On 06-February-25	124.94	Call	Bond Future	3370	3	3	3	0.00
22/03/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/03/2024	2033 On 08-May-25			Bond Future	129.49	129.1831	129.4857	129.1831	0.00
22/03/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/03/2024	2033 On 08-May-25	130.62	Put	Bond Future	1134	1	1	1	0.00
22/03/2024	2037 On 02-May-24			Bond Future	12.54	77.1380	76.8836	77.1380	69,977.00
22/03/2024	2037 On 02-May-24	11.44	Call	Bond Future	15	0	0	0	0.00
22/03/2024	2037 On 02-May-24	11.43	Call	Bond Future	15	0	0	0	0.00
22/03/2024	2037 On 02-May-24	11.45	Call	Bond Future	16	0	0	0	0.00
22/03/2024	2037 On 02-May-24	11.45	Put	Bond Future	5846	6	6	6	0.00
22/03/2024	2037 On 02-May-24	11.43	Put	Bond Future	5957	6	6	6	0.00
22/03/2024	2037 On 02-May-24	11.44	Put	Bond Future	5901	6	6	6	0.00
22/03/2024	2037 On 01-August-24			Bond Future	12.67	74.5716	74.3094	74.5716	84,501.00
22/03/2024	2037 On 01-August-24	12.10	Call	Bond Future	909	1	1	1	0.00
22/03/2024	2037 On 01-August-24	12.09	Call	Bond Future	893	1	1	1	0.00
22/03/2024	2037 On 01-August-24	12.11	Call	Bond Future	926	1	1	1	1,383.00
22/03/2024	2037 On 01-August-24	13.82	Call	Bond Future	6018	6	6	6	0.00
22/03/2024	2037 On 01-August-24	13.17	Call	Bond Future	3689	4	4	4	0.00
22/03/2024	2037 On 01-August-24	13.17	Put	Bond Future	1269	1	1	1	1,383.00
22/03/2024	2037 On 01-August-24	13.82	Put	Bond Future	607	1	1	1	1,383.00
22/03/2024	2037 On 01-August-24	12.11	Put	Bond Future	3811	4	4	4	0.00
22/03/2024	2037 On 01-August-24	12.09	Put	Bond Future	3883	4	4	4	0.00
22/03/2024	2037 On 01-August-24	12.10	Put	Bond Future	3847	4	4	4	0.00
22/03/2024	2037 On 07-November-24			Bond Future	12.82	76.3297	76.0615	76.3297	9,175.00
22/03/2024	2037 On 07-November-24	12.58	Call	Bond Future	2330	3	2	3	0.00
22/03/2024	2037 On 07-November-24	12.57	Call	Bond Future	2306	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
22/03/2024	2037 On 07-November-24	12.59	Call	Bond Future	2354	3	2	3	0.00
22/03/2024	2037 On 07-November-24	12.59	Put	Bond Future	3486	3	3	3	0.00
22/03/2024	2037 On 07-November-24	12.57	Put	Bond Future	3538	3	4	3	0.00
22/03/2024	2037 On 07-November-24	12.58	Put	Bond Future	3512	3	4	3	0.00
22/03/2024	2037 On 06-February-25			Bond Future	12.97	73.7022	73.4327	73.7022	0.00
22/03/2024	2037 On 06-February-25	12.76	Call	Bond Future	2668	3	3	3	0.00
22/03/2024	2037 On 06-February-25	12.76	Put	Bond Future	3696	4	4	4	0.00
22/03/2024	2037 On 08-May-25			Bond Future	13.15	75.2316	74.9578	75.2316	0.00
22/03/2024	2037 On 08-May-25	12.25	Call	Bond Future	1598	2	2	2	0.00
22/03/2024	2037 On 08-May-25	12.25	Put	Bond Future	5992	6	6	6	0.00
22/03/2024	2038 On 02-May-24			Bond Future	132.35	132.0743	132.3533	132.0743	5,122.00
22/03/2024	2038 On 01-August-24			Bond Future	133.22	132.9381	133.2195	132.9381	0.00
22/03/2024	2038 On 07-November-24			Bond Future	136.40	136.1076	136.3958	136.1076	0.00
22/03/2024	2038 On 06-February-25			Bond Future	137.24	136.9407	137.2424	136.9407	0.00
22/03/2024	2038 On 06-February-25	135.23	Call	Bond Future	2012	2	2	2	0.00
22/03/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/03/2024	2038 On 08-May-25			Bond Future	140.13	139.8234	140.1340	139.8234	0.00
22/03/2024	2038 On 08-May-25	139.68	Call	Bond Future	454	0	0	0	0.00
22/03/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
22/03/2024	2040 On 02-May-24			Bond Future	12.81	77.0383	76.8533	77.0383	132,410.00
22/03/2024	2040 On 02-May-24	11.61	Call	Bond Future	8	0	0	0	0.00
22/03/2024	2040 On 02-May-24	11.62	Call	Bond Future	9	0	0	0	0.00
22/03/2024	2040 On 02-May-24	11.60	Call	Bond Future	8	0	0	0	0.00
22/03/2024	2040 On 02-May-24	11.60	Put	Bond Future	6910	7	7	7	0.00
22/03/2024	2040 On 02-May-24	11.62	Put	Bond Future	6789	7	7	7	0.00
22/03/2024	2040 On 02-May-24	11.61	Put	Bond Future	6849	7	7	7	0.00
22/03/2024	2040 On 01-August-24			Bond Future	12.95	74.2194	74.0282	74.2194	7,062.00
22/03/2024	2040 On 01-August-24	12.33	Call	Bond Future	894	1	1	1	0.00
22/03/2024	2040 On 01-August-24	12.34	Call	Bond Future	911	1	1	1	0.00
22/03/2024	2040 On 01-August-24	12.32	Call	Bond Future	877	1	1	1	0.00
22/03/2024	2040 On 01-August-24	12.28	Call	Bond Future	812	1	1	1	680.00
22/03/2024	2040 On 01-August-24	12.88	Call	Bond Future	2117	2	2	2	0.00
22/03/2024	2040 On 01-August-24	13.48	Call	Bond Future	4013	4	4	4	0.00
22/03/2024	2040 On 01-August-24	12.95	Call	Bond Future	2312	2	2	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2040 On 01-August-24	12.28	Put	Bond Future	4436	4	4	4	0.00
22/03/2024	2040 On 01-August-24	13.48	Put	Bond Future	1302	1	1	1	680.00
22/03/2024	2040 On 01-August-24	12.95	Put	Bond Future	2295	2	2	2	0.00
22/03/2024	2040 On 01-August-24	12.88	Put	Bond Future	2467	2	2	2	680.00
22/03/2024	2040 On 01-August-24	12.32	Put	Bond Future	4276	4	4	4	0.00
22/03/2024	2040 On 01-August-24	12.34	Put	Bond Future	4197	4	4	4	0.00
22/03/2024	2040 On 01-August-24	12.33	Put	Bond Future	4236	4	4	4	0.00
22/03/2024	2040 On 07-November-24			Bond Future	13.10	75.9691	75.7736	75.9691	8,677.00
22/03/2024	2040 On 07-November-24	12.85	Call	Bond Future	2462	3	2	3	0.00
22/03/2024	2040 On 07-November-24	12.86	Call	Bond Future	2487	3	2	3	0.00
22/03/2024	2040 On 07-November-24	12.84	Call	Bond Future	2437	3	2	3	0.00
22/03/2024	2040 On 07-November-24	12.84	Put	Bond Future	3767	4	4	4	0.00
22/03/2024	2040 On 07-November-24	12.86	Put	Bond Future	3712	4	4	4	0.00
22/03/2024	2040 On 07-November-24	12.85	Put	Bond Future	3739	4	4	4	0.00
22/03/2024	2040 On 06-February-25			Bond Future	13.25	73.0830	72.8878	73.0830	0.00
22/03/2024	2040 On 06-February-25	12.95	Call	Bond Future	2595	3	3	3	0.00
22/03/2024	2040 On 06-February-25	12.95	Put	Bond Future	4133	4	4	4	0.00
22/03/2024	2040 On 08-May-25			Bond Future	13.43	74.5990	74.4010	74.5990	0.00
22/03/2024	2040 On 08-May-25	12.63	Call	Bond Future	1808	2	2	2	0.00
22/03/2024	2040 On 08-May-25	12.63	Put	Bond Future	5907	6	6	6	0.00
22/03/2024	2044 On 02-May-24			Bond Future	12.92	72.9036	72.7466	72.9036	79,403.00
22/03/2024	2044 On 02-May-24	11.66	Call	Bond Future	5	0	0	0	0.00
22/03/2024	2044 On 02-May-24	11.65	Call	Bond Future	4	0	0	0	0.00
22/03/2024	2044 On 02-May-24	11.67	Call	Bond Future	5	0	0	0	0.00
22/03/2024	2044 On 02-May-24	13.00	Call	Bond Future	1507	2	2	2	0.00
22/03/2024	2044 On 02-May-24	12.50	Call	Bond Future	400	0	0	0	0.00
22/03/2024	2044 On 02-May-24	12.75	Call	Bond Future	848	1	1	1	0.00
22/03/2024	2044 On 02-May-24	12.75	Put	Bond Future	1764	2	2	2	10,030.00
22/03/2024	2044 On 02-May-24	12.50	Put	Bond Future	2694	3	3	3	4,200.00
22/03/2024	2044 On 02-May-24	13.00	Put	Bond Future	1088	1	1	1	10,030.00
22/03/2024	2044 On 02-May-24	11.67	Put	Bond Future	7206	7	7	7	0.00
22/03/2024	2044 On 02-May-24	11.65	Put	Bond Future	7330	7	7	7	0.00
22/03/2024	2044 On 02-May-24	11.66	Put	Bond Future	7268	7	7	7	0.00
22/03/2024	2044 On 01-August-24			Bond Future	13.06	70.1192	69.9568	70.1192	42,727.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2044 On 01-August-24	12.29	Call	Bond Future	688	1	1	1	0.00
22/03/2024	2044 On 01-August-24	12.28	Call	Bond Future	674	1	1	1	0.00
22/03/2024	2044 On 01-August-24	12.30	Call	Bond Future	702	1	1	1	0.00
22/03/2024	2044 On 01-August-24	12.30	Put	Bond Future	4843	5	5	5	0.00
22/03/2024	2044 On 01-August-24	12.28	Put	Bond Future	4929	5	5	5	0.00
22/03/2024	2044 On 01-August-24	12.29	Put	Bond Future	4886	5	5	5	0.00
22/03/2024	2044 On 07-November-24			Bond Future	13.20	71.7722	71.6062	71.7722	200.00
22/03/2024	2044 On 07-November-24	12.91	Call	Bond Future	2303	2	2	2	0.00
22/03/2024	2044 On 07-November-24	12.90	Call	Bond Future	2278	2	2	2	0.00
22/03/2024	2044 On 07-November-24	12.92	Call	Bond Future	2328	2	2	2	0.00
22/03/2024	2044 On 07-November-24	12.92	Put	Bond Future	3796	4	4	4	0.00
22/03/2024	2044 On 07-November-24	12.90	Put	Bond Future	3852	4	4	4	0.00
22/03/2024	2044 On 07-November-24	12.91	Put	Bond Future	3824	4	4	4	0.00
22/03/2024	2044 On 06-February-25			Bond Future	13.35	68.9216	68.7562	68.9216	0.00
22/03/2024	2044 On 06-February-25	13.02	Call	Bond Future	2693	3	3	3	0.00
22/03/2024	2044 On 06-February-25	13.02	Put	Bond Future	4396	4	4	4	0.00
22/03/2024	2044 On 08-May-25			Bond Future	13.52	70.3510	70.1834	70.3510	0.00
22/03/2024	2044 On 08-May-25	12.72	Call	Bond Future	2131	2	2	2	0.00
22/03/2024	2044 On 08-May-25	12.72	Put	Bond Future	6272	6	6	6	0.00
22/03/2024	2046 On 02-May-24			Bond Future	113.12	113.3104	113.1223	113.3104	16,295.00
22/03/2024	2046 On 01-August-24			Bond Future	115.62	115.8203	115.6247	115.8203	0.00
22/03/2024	2046 On 07-November-24			Bond Future	116.18	116.3846	116.1845	116.3846	0.00
22/03/2024	2046 On 06-February-25			Bond Future	118.71	118.9035	118.7057	118.9035	0.00
22/03/2024	2046 On 06-February-25	114.01	Call	Bond Future	4696	5	5	5	0.00
22/03/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/03/2024	2046 On 08-May-25			Bond Future	118.96	119.1619	118.9612	119.1619	0.00
22/03/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/03/2024	2046 On 08-May-25	121.97	Put	Bond Future	3009	3	3	3	0.00
22/03/2024	2050 On 02-May-24			Bond Future	114.54	114.9395	114.5379	114.9395	14,597.00
22/03/2024	2050 On 01-August-24			Bond Future	114.78	115.1892	114.7753	115.1892	0.00
22/03/2024	2050 On 07-November-24			Bond Future	117.51	117.9355	117.5118	117.9355	0.00
22/03/2024	2050 On 06-February-25			Bond Future	117.71	118.1327	117.7064	118.1327	0.00
22/03/2024	2050 On 06-February-25	115.60	Call	Bond Future	2106	3	2	3	0.00
22/03/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	2050 On 08-May-25			Bond Future	120.19	120.6193	120.1859	120.6193	0.00
22/03/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
22/03/2024	2050 On 08-May-25	121.16	Put	Bond Future	974	1	1	1	0.00
22/03/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	AL37 On 02-May-24			Index Future	939.34	939.0790	939.3350	939.0790	0.00
22/03/2024	AL37 On 01-August-24			Index Future	959.89	959.6500	959.8850	959.6500	0.00
22/03/2024	AL37 On 07-November-24			Index Future	982.53	982.2900	982.5340	982.2900	0.00
22/03/2024	AL37 On 06-February-25			Index Future	1003.65	1003.3410	1003.6490	1003.3410	0.00
22/03/2024	AL37 On 08-May-25			Index Future	1024.61	1024.2750	1024.6110	1024.2750	0.00
22/03/2024	AL7T On 02-May-24			Index Future	1081.82	1082.7040	1081.8240	1082.7040	0.00
22/03/2024	AL7T On 01-August-24			Index Future	1105.49	1106.4200	1105.4920	1106.4200	0.00
22/03/2024	AL7T On 07-November-24			Index Future	1131.58	1132.5230	1131.5760	1132.5230	0.00
22/03/2024	AL7T On 06-February-25			Index Future	1155.89	1156.7930	1155.8940	1156.7930	0.00
22/03/2024	AL7T On 08-May-25			Index Future	1180.04	1180.9300	1180.0360	1180.9300	0.00
22/03/2024	ALBI On 02-May-24			Index Future	939.45	940.4500	939.4500	940.4500	94.00
22/03/2024	ALBI On 01-August-24			Index Future	960.00	961.0500	960.0030	961.0500	0.00
22/03/2024	ALBI On 07-November-24			Index Future	982.65	983.7230	982.6540	983.7230	0.00
22/03/2024	ALBI On 06-February-25			Index Future	1003.77	1004.8040	1003.7720	1004.8040	0.00
22/03/2024	ALBI On 08-May-25			Index Future	1024.74	1025.7700	1024.7370	1025.7700	0.00
22/03/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/03/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/03/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/03/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	ES33 On 02-May-24			Bond Future	12.94	72.1438	72.0405	72.1438	0.00
22/03/2024	ES33 On 01-August-24			Bond Future	13.10	73.7417	73.6342	73.7417	0.00
22/03/2024	ES33 On 07-November-24			Bond Future	13.29	71.6965	71.5865	71.6965	0.00
22/03/2024	ES33 On 06-February-25			Bond Future	13.49	73.2466	73.1384	73.2466	0.00
22/03/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
22/03/2024	ES33 On 06-February-25	13.34	Put	Bond Future	593	0	1	0	0.00
22/03/2024	ES33 On 08-May-25			Bond Future	13.71	70.9828	70.8736	70.9828	0.00
22/03/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
22/03/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3898	4	4	4	0.00
22/03/2024	ES42 On 02-May-24			Bond Future	13.33	67.7617	67.5920	67.7617	0.00
22/03/2024	ES42 On 01-August-24			Bond Future	13.48	69.2625	69.0872	69.2625	0.00
22/03/2024	ES42 On 07-November-24			Bond Future	13.65	66.6450	66.4655	66.6450	0.00
22/03/2024	ES42 On 06-February-25			Bond Future	13.81	68.0841	67.9049	68.0841	0.00
22/03/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
22/03/2024	ES42 On 06-February-25	13.71	Put	Bond Future	489	0	0	0	0.00
22/03/2024	ES42 On 08-May-25			Bond Future	14.00	65.2456	65.0638	65.2456	0.00
22/03/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
22/03/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3567	3	4	3	0.00
22/03/2024	GOVI On 02-May-24			GOVI	925.70	926.6700	925.7010	926.6700	730.00
22/03/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
22/03/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
22/03/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
22/03/2024	GOVI On 02-May-24	950.99	Put	GOVI	252890	24	25	24	0.00
22/03/2024	GOVI On 02-May-24	950.98	Put	GOVI	252790	24	25	24	0.00
22/03/2024	GOVI On 02-May-24	950.97	Put	GOVI	252690	24	25	24	0.00
22/03/2024	GOVI On 01-August-24			GOVI	945.95	946.9690	945.9530	946.9690	0.00
22/03/2024	GOVI On 01-August-24	943.37	Call	GOVI	25830	4	3	4	0.00
22/03/2024	GOVI On 01-August-24	943.38	Call	GOVI	25730	4	3	4	0.00
22/03/2024	GOVI On 01-August-24	943.39	Call	GOVI	25630	4	3	4	0.00
22/03/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
22/03/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
22/03/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
22/03/2024	GOVI On 07-November-24			GOVI	968.27	969.3090	968.2730	969.3090	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
22/03/2024	GOVI On 07-November-24	948.79	Call	GOVI	194830		21	19	21	0.00
22/03/2024	GOVI On 07-November-24	948.80	Call	GOVI	194730		21	19	21	0.00
22/03/2024	GOVI On 07-November-24	948.78	Call	GOVI	194930		21	19	21	0.00
22/03/2024	GOVI On 07-November-24	948.78	Put	GOVI	0		0	0	0	0.00
22/03/2024	GOVI On 07-November-24	948.80	Put	GOVI	0		0	0	0	0.00
22/03/2024	GOVI On 07-November-24	948.79	Put	GOVI	0		0	0	0	0.00
22/03/2024	GOVI On 06-February-25			GOVI	989.08		990.0820	989.0810	990.0820	0.00
22/03/2024	GOVI On 06-February-25	972.00	Call	GOVI	170810		18	17	18	0.00
22/03/2024	GOVI On 06-February-25	972.00	Put	GOVI	0		0	0	0	0.00
22/03/2024	GOVI On 08-May-25			GOVI	1009.74		1010.7400	1009.7400	1010.7400	0.00
22/03/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0		0	0	0	0.00
22/03/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	122600		11	12	11	0.00
22/03/2024	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
22/03/2024	IGOV On 02-May-24			Index Future	347.23		347.2270	347.2250	347.2270	593.00
22/03/2024	IGOV On 01-August-24			Index Future	354.91		354.9180	354.9070	354.9180	0.00
22/03/2024	IGOV On 07-November-24			Index Future	363.37		363.3810	363.3700	363.3810	0.00
22/03/2024	IGOV On 06-February-25			Index Future	371.26		371.2490	371.2600	371.2490	0.00
22/03/2024	IGOV On 08-May-25			Index Future	379.09		379.0750	379.0940	379.0750	0.00
22/03/2024	IS10 On 17-December-25			Interest Rate Swap	80.28		80.2800	80.2800	80.2800	0.00
22/03/2024	IS10 On 16-March-26			Interest Rate Swap	76.82		76.8200	76.8200	76.8200	0.00
22/03/2024	IS10 On 15-June-26			Interest Rate Swap	75.24		75.2400	75.2400	75.2400	0.00
22/03/2024	IS10 On 21-September-26			Interest Rate Swap	77.27		77.2700	77.2700	77.2700	0.00
22/03/2024	IS10 On 21-December-26			Interest Rate Swap	81.30		81.3000	81.3000	81.3000	0.00
22/03/2024	IS10 On 15-March-27			Interest Rate Swap	79.80		79.8000	79.8000	79.8000	0.00
22/03/2024	IS10 On 21-June-27			Interest Rate Swap	81.86		81.8600	81.8600	81.8600	0.00
22/03/2024	IS10 On 20-September-27			Interest Rate Swap	87.61		87.6100	87.6100	87.6100	0.00
22/03/2024	IS10 On 20-December-27			Interest Rate Swap	87.94		87.9400	87.9400	87.9400	0.00
22/03/2024	IS10 On 22-March-28			Interest Rate Swap	80.89		80.8900	80.8900	80.8900	0.00
22/03/2024	IS10 On 20-June-28			Interest Rate Swap	88.68		88.6800	88.6800	88.6800	0.00
22/03/2024	IS10 On 19-September-28			Interest Rate Swap	92.02		92.0200	92.0200	92.0200	0.00
22/03/2024	J186 On 21-December-26			Interest Rate Swap	8.68		8.6830	8.6830	8.6830	0.00
22/03/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.35		8.3500	91.6500	8.3500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.36	91.6500	91.6450	91.6500	0.00
22/03/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.35	91.6600	91.6500	91.6600	0.00
22/03/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6620	91.6600	91.6620	0.00
22/03/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6700	91.6620	91.6700	0.00
22/03/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.7100	91.6700	91.7100	0.00
22/03/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.31	91.7350	91.6950	91.7350	0.00
22/03/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.27	91.9200	91.7350	91.9200	0.00
22/03/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.11	92.0150	91.8950	92.0150	0.00
22/03/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.04	92.1200	91.9650	92.1200	0.00
22/03/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.88	92.1500	92.1200	92.1500	0.00
22/03/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.85	92.0600	92.1500	92.0600	0.00
22/03/2024	JBAF On 18-March-26			Jibar Tradeable Future	7.94	7.9400	92.0600	7.9400	0.00
22/03/2024	R035 On 02-May-24			Bond Future	12.10	82.5857	82.4590	82.5857	161,751.00
22/03/2024	R035 On 02-May-24	11.20	Call	Bond Future	47	0	0	0	0.00
22/03/2024	R035 On 02-May-24	11.21	Call	Bond Future	50	0	0	0	0.00
22/03/2024	R035 On 02-May-24	11.19	Call	Bond Future	45	0	0	0	0.00
22/03/2024	R035 On 02-May-24	11.19	Put	Bond Future	4898	5	5	5	0.00
22/03/2024	R035 On 02-May-24	11.21	Put	Bond Future	4792	5	5	5	0.00
22/03/2024	R035 On 02-May-24	11.20	Put	Bond Future	4845	5	5	5	0.00
22/03/2024	R035 On 01-August-24			Bond Future	12.22	84.3948	84.2630	84.3948	0.00
22/03/2024	R035 On 01-August-24	11.80	Call	Bond Future	1165	1	1	1	0.00
22/03/2024	R035 On 01-August-24	11.81	Call	Bond Future	1185	1	1	1	0.00
22/03/2024	R035 On 01-August-24	11.79	Call	Bond Future	1146	1	1	1	0.00
22/03/2024	R035 On 01-August-24	11.79	Put	Bond Future	3350	3	3	3	0.00
22/03/2024	R035 On 01-August-24	11.81	Put	Bond Future	3285	3	3	3	0.00
22/03/2024	R035 On 01-August-24	11.80	Put	Bond Future	3317	3	3	3	0.00
22/03/2024	R035 On 07-November-24			Bond Future	12.37	81.8695	81.7347	81.8695	14,838.00
22/03/2024	R035 On 07-November-24	12.18	Call	Bond Future	2422	3	2	3	0.00
22/03/2024	R035 On 07-November-24	12.19	Call	Bond Future	2447	3	2	3	0.00
22/03/2024	R035 On 07-November-24	12.17	Call	Bond Future	2398	2	2	2	0.00
22/03/2024	R035 On 07-November-24	12.17	Put	Bond Future	3367	3	3	3	0.00
22/03/2024	R035 On 07-November-24	12.19	Put	Bond Future	3316	3	3	3	0.00
22/03/2024	R035 On 07-November-24	12.18	Put	Bond Future	3341	3	3	3	0.00
22/03/2024	R035 On 06-February-25			Bond Future	12.52	83.6215	83.4887	83.6215	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
22/03/2024	R035 On 06-February-25	12.41	Call	Bond Future	2835	3	3	3	0.00
22/03/2024	R035 On 06-February-25	12.41	Put	Bond Future	3367	3	3	3	0.00
22/03/2024	R035 On 08-May-25			Bond Future	12.69	80.8451	80.7110	80.8451	0.00
22/03/2024	R035 On 08-May-25	11.78	Call	Bond Future	1472	2	1	2	0.00
22/03/2024	R035 On 08-May-25	11.78	Put	Bond Future	5888	6	6	6	0.00
22/03/2024	R053 On 02-May-24			Bond Future	12.79	92.4567	92.3207	92.4567	5,189.00
22/03/2024	R053 On 02-May-24	13.03	Call	Bond Future	2619	3	3	3	0.00
22/03/2024	R053 On 02-May-24	13.02	Call	Bond Future	2573	3	3	3	0.00
22/03/2024	R053 On 02-May-24	13.04	Call	Bond Future	2665	3	3	3	0.00
22/03/2024	R053 On 02-May-24	13.04	Put	Bond Future	921	1	1	1	0.00
22/03/2024	R053 On 02-May-24	13.02	Put	Bond Future	963	1	1	1	0.00
22/03/2024	R053 On 02-May-24	13.03	Put	Bond Future	942	1	1	1	0.00
22/03/2024	R053 On 01-August-24			Bond Future	12.91	94.4820	94.3404	94.4820	0.00
22/03/2024	R053 On 01-August-24	13.14	Call	Bond Future	3752	4	4	4	0.00
22/03/2024	R053 On 01-August-24	13.15	Call	Bond Future	3793	4	4	4	0.00
22/03/2024	R053 On 01-August-24	13.13	Call	Bond Future	3710	4	4	4	0.00
22/03/2024	R053 On 01-August-24	13.13	Put	Bond Future	2234	2	2	2	0.00
22/03/2024	R053 On 01-August-24	13.15	Put	Bond Future	2184	2	2	2	0.00
22/03/2024	R053 On 01-August-24	13.14	Put	Bond Future	2209	2	2	2	0.00
22/03/2024	R053 On 07-November-24			Bond Future	13.05	90.8377	90.6929	90.8377	0.00
22/03/2024	R053 On 07-November-24	12.80	Call	Bond Future	3016	3	3	3	0.00
22/03/2024	R053 On 07-November-24	12.79	Call	Bond Future	2984	3	3	3	0.00
22/03/2024	R053 On 07-November-24	12.81	Call	Bond Future	3049	3	3	3	0.00
22/03/2024	R053 On 07-November-24	12.81	Put	Bond Future	4719	5	5	5	0.00
22/03/2024	R053 On 07-November-24	12.79	Put	Bond Future	4793	5	5	5	0.00
22/03/2024	R053 On 07-November-24	12.80	Put	Bond Future	4756	5	5	5	0.00
22/03/2024	R053 On 06-February-25			Bond Future	13.20	92.7804	92.6379	92.7804	0.00
22/03/2024	R053 On 06-February-25	12.94	Call	Bond Future	3726	4	4	4	0.00
22/03/2024	R053 On 06-February-25	12.94	Put	Bond Future	5469	5	5	5	0.00
22/03/2024	R053 On 08-May-25			Bond Future	13.36	88.8376	88.6938	88.8376	0.00
22/03/2024	R053 On 08-May-25	12.64	Call	Bond Future	3061	3	3	3	0.00
22/03/2024	R053 On 08-May-25	12.64	Put	Bond Future	7934	8	8	8	0.00
22/03/2024	R186 On 02-May-24			Bond Future	9.16	106.9930	107.0027	106.9930	89,980.00
22/03/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
22/03/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
22/03/2024	R186 On 02-May-24	9.73	Call	Bond Future	1412	1	1	1	2,030.00
22/03/2024	R186 On 02-May-24	10.40	Call	Bond Future	2857	3	3	3	0.00
22/03/2024	R186 On 02-May-24	10.40	Put	Bond Future	13	0	0	0	2,030.00
22/03/2024	R186 On 02-May-24	9.73	Put	Bond Future	91	0	0	0	0.00
22/03/2024	R186 On 02-May-24	8.01	Put	Bond Future	2724	3	3	3	0.00
22/03/2024	R186 On 02-May-24	7.99	Put	Bond Future	2773	3	3	3	0.00
22/03/2024	R186 On 02-May-24	8.00	Put	Bond Future	2748	3	3	3	0.00
22/03/2024	R186 On 01-August-24			Bond Future	9.19	104.0285	104.0356	104.0285	0.00
22/03/2024	R186 On 01-August-24	8.69	Call	Bond Future	278	0	0	0	0.00
22/03/2024	R186 On 01-August-24	8.68	Call	Bond Future	272	0	0	0	0.00
22/03/2024	R186 On 01-August-24	8.70	Call	Bond Future	285	0	0	0	0.00
22/03/2024	R186 On 01-August-24	8.70	Put	Bond Future	1336	1	1	1	0.00
22/03/2024	R186 On 01-August-24	8.68	Put	Bond Future	1366	1	1	1	0.00
22/03/2024	R186 On 01-August-24	8.69	Put	Bond Future	1351	1	1	1	0.00
22/03/2024	R186 On 07-November-24			Bond Future	9.23	106.4819	106.4892	106.4819	35,645.00
22/03/2024	R186 On 07-November-24	9.14	Call	Bond Future	880	1	1	1	0.00
22/03/2024	R186 On 07-November-24	9.15	Call	Bond Future	891	1	1	1	0.00
22/03/2024	R186 On 07-November-24	9.13	Call	Bond Future	869	1	1	1	0.00
22/03/2024	R186 On 07-November-24	9.13	Put	Bond Future	1063	1	1	1	0.00
22/03/2024	R186 On 07-November-24	9.15	Put	Bond Future	1047	1	1	1	0.00
22/03/2024	R186 On 07-November-24	9.14	Put	Bond Future	1056	1	1	1	0.00
22/03/2024	R186 On 06-February-25			Bond Future	9.31	103.4454	103.4591	103.4454	0.00
22/03/2024	R186 On 06-February-25	9.03	Call	Bond Future	785	1	1	1	0.00
22/03/2024	R186 On 06-February-25	9.03	Put	Bond Future	1265	1	1	1	0.00
22/03/2024	R186 On 08-May-25			Bond Future	9.47	105.5955	105.6113	105.5955	0.00
22/03/2024	R186 On 08-May-25	8.47	Call	Bond Future	354	0	0	0	0.00
22/03/2024	R186 On 08-May-25	8.47	Put	Bond Future	1841	2	2	2	0.00
22/03/2024	R202 On 02-May-24			Bond Future	259.83	260.0721	259.8306	260.0721	4,848.00
22/03/2024	R202 On 01-August-24			Bond Future	260.50	260.7557	260.5017	260.7557	0.00
22/03/2024	R202 On 07-November-24			Bond Future	266.71	266.9727	266.7128	266.9727	0.00
22/03/2024	R202 On 06-February-25			Bond Future	267.29	267.5423	267.2911	267.5423	0.00
22/03/2024	R202 On 06-February-25	266.79	Call	Bond Future	501	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
22/03/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/03/2024	R202 On 08-May-25			Bond Future	272.92	273.1749	272.9232	273.1749	0.00
22/03/2024	R202 On 08-May-25	272.31	Call	Bond Future	613	1	1	1	0.00
22/03/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
22/03/2024	R209 On 02-May-24			Bond Future	12.22	63.8019	63.6907	63.8019	13,197.00
22/03/2024	R209 On 02-May-24	11.18	Call	Bond Future	14	0	0	0	0.00
22/03/2024	R209 On 02-May-24	11.19	Call	Bond Future	15	0	0	0	0.00
22/03/2024	R209 On 02-May-24	11.17	Call	Bond Future	13	0	0	0	0.00
22/03/2024	R209 On 02-May-24	11.17	Put	Bond Future	4979	5	5	5	0.00
22/03/2024	R209 On 02-May-24	11.19	Put	Bond Future	4880	5	5	5	0.00
22/03/2024	R209 On 02-May-24	11.18	Put	Bond Future	4930	5	5	5	0.00
22/03/2024	R209 On 01-August-24			Bond Future	12.33	65.1995	65.0841	65.1995	1,690.00
22/03/2024	R209 On 01-August-24	11.79	Call	Bond Future	796	1	1	1	0.00
22/03/2024	R209 On 01-August-24	11.80	Call	Bond Future	811	1	1	1	0.00
22/03/2024	R209 On 01-August-24	11.78	Call	Bond Future	781	1	1	1	0.00
22/03/2024	R209 On 01-August-24	11.78	Put	Bond Future	3292	3	3	3	0.00
22/03/2024	R209 On 01-August-24	11.80	Put	Bond Future	3228	3	3	3	0.00
22/03/2024	R209 On 01-August-24	11.79	Put	Bond Future	3260	3	3	3	0.00
22/03/2024	R209 On 07-November-24			Bond Future	12.46	63.5800	63.4620	63.5800	5,237.00
22/03/2024	R209 On 07-November-24	12.22	Call	Bond Future	1916	2	2	2	0.00
22/03/2024	R209 On 07-November-24	12.21	Call	Bond Future	1896	2	2	2	0.00
22/03/2024	R209 On 07-November-24	12.23	Call	Bond Future	1937	2	2	2	0.00
22/03/2024	R209 On 07-November-24	12.23	Put	Bond Future	2962	3	3	3	0.00
22/03/2024	R209 On 07-November-24	12.21	Put	Bond Future	3010	3	3	3	0.00
22/03/2024	R209 On 07-November-24	12.22	Put	Bond Future	2986	3	3	3	0.00
22/03/2024	R209 On 06-February-25			Bond Future	12.60	64.9405	64.8237	64.9405	0.00
22/03/2024	R209 On 06-February-25	12.44	Call	Bond Future	2397	3	2	3	0.00
22/03/2024	R209 On 06-February-25	12.44	Put	Bond Future	3081	3	3	3	0.00
22/03/2024	R209 On 08-May-25			Bond Future	12.75	63.1350	63.0169	63.1350	0.00
22/03/2024	R209 On 08-May-25	11.89	Call	Bond Future	1368	2	1	2	0.00
22/03/2024	R209 On 08-May-25	11.89	Put	Bond Future	5131	5	5	5	0.00
22/03/2024	R210 On 02-May-24			Bond Future	233.06	232.9236	233.0634	232.9236	198.00
22/03/2024	R210 On 01-August-24			Bond Future	238.22	238.0828	238.2191	238.0828	300.00
22/03/2024	R210 On 07-November-24			Bond Future	240.57	240.4290	240.5684	240.4290	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
22/03/2024	R210 On 06-February-25			Bond Future	245.79	245.6335	245.7897	245.6335	0.00
22/03/2024	R210 On 06-February-25	239.61	Call	Bond Future	6180	6	6	6	0.00
22/03/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/03/2024	R210 On 08-May-25			Bond Future	247.57	247.4038	247.5665	247.4038	0.00
22/03/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
22/03/2024	R210 On 08-May-25	248.03	Put	Bond Future	463	1	0	1	0.00
22/03/2024	R213 On 02-May-24			Bond Future	10.94	82.7273	82.7077	82.7273	25,842.00
22/03/2024	R213 On 02-May-24	10.29	Call	Bond Future	98	0	0	0	0.00
22/03/2024	R213 On 02-May-24	10.28	Call	Bond Future	92	0	0	0	0.00
22/03/2024	R213 On 02-May-24	10.30	Call	Bond Future	103	0	0	0	0.00
22/03/2024	R213 On 02-May-24	10.30	Put	Bond Future	2803	3	3	3	0.00
22/03/2024	R213 On 02-May-24	10.28	Put	Bond Future	2879	3	3	3	0.00
22/03/2024	R213 On 02-May-24	10.29	Put	Bond Future	2841	3	3	3	0.00
22/03/2024	R213 On 01-August-24			Bond Future	11.03	84.5395	84.5171	84.5395	0.00
22/03/2024	R213 On 01-August-24	10.88	Call	Bond Future	1357	1	1	1	0.00
22/03/2024	R213 On 01-August-24	10.87	Call	Bond Future	1338	1	1	1	0.00
22/03/2024	R213 On 01-August-24	10.86	Call	Bond Future	1319	1	1	1	0.00
22/03/2024	R213 On 01-August-24	10.86	Put	Bond Future	2022	2	2	2	0.00
22/03/2024	R213 On 01-August-24	10.87	Put	Bond Future	2000	2	2	2	0.00
22/03/2024	R213 On 01-August-24	10.88	Put	Bond Future	1978	2	2	2	0.00
22/03/2024	R213 On 07-November-24			Bond Future	11.15	82.9717	82.9489	82.9717	10,002.00
22/03/2024	R213 On 07-November-24	11.22	Call	Bond Future	2390	2	2	2	0.00
22/03/2024	R213 On 07-November-24	11.23	Call	Bond Future	2412	2	2	2	0.00
22/03/2024	R213 On 07-November-24	11.21	Call	Bond Future	2368	2	2	2	0.00
22/03/2024	R213 On 07-November-24	11.21	Put	Bond Future	2146	2	2	2	0.00
22/03/2024	R213 On 07-November-24	11.23	Put	Bond Future	2112	2	2	2	0.00
22/03/2024	R213 On 07-November-24	11.22	Put	Bond Future	2129	2	2	2	0.00
22/03/2024	R213 On 06-February-25			Bond Future	11.29	84.7480	84.7295	84.7480	0.00
22/03/2024	R213 On 06-February-25	11.35	Call	Bond Future	2722	3	3	3	0.00
22/03/2024	R213 On 06-February-25	11.35	Put	Bond Future	2489	2	2	2	0.00
22/03/2024	R213 On 08-May-25			Bond Future	11.44	82.9504	82.9330	82.9504	0.00
22/03/2024	R213 On 08-May-25	10.52	Call	Bond Future	1225	1	1	1	0.00
22/03/2024	R213 On 08-May-25	10.52	Put	Bond Future	4681	5	5	5	0.00
22/03/2024	R214 On 02-May-24			Bond Future	12.64	58.9762	58.8182	58.9762	23,361.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	R214 On 02-May-24	11.47	Call	Bond Future	7	0	0	0	0.00
22/03/2024	R214 On 02-May-24	11.48	Call	Bond Future	7	0	0	0	0.00
22/03/2024	R214 On 02-May-24	11.46	Call	Bond Future	6	0	0	0	0.00
22/03/2024	R214 On 02-May-24	13.52	Call	Bond Future	3928	4	4	4	0.00
22/03/2024	R214 On 02-May-24	12.87	Call	Bond Future	1690	2	2	2	0.00
22/03/2024	R214 On 02-May-24	12.12	Call	Bond Future	227	0	0	0	8,000.00
22/03/2024	R214 On 02-May-24	12.14	Call	Bond Future	246	0	0	0	5,110.00
22/03/2024	R214 On 02-May-24	12.14	Put	Bond Future	2563	2	3	2	0.00
22/03/2024	R214 On 02-May-24	12.87	Put	Bond Future	644	1	1	1	13,110.00
22/03/2024	R214 On 02-May-24	12.12	Put	Bond Future	2642	3	3	3	0.00
22/03/2024	R214 On 02-May-24	13.52	Put	Bond Future	129	0	0	0	13,110.00
22/03/2024	R214 On 02-May-24	11.46	Put	Bond Future	5744	6	6	6	0.00
22/03/2024	R214 On 02-May-24	11.48	Put	Bond Future	5640	5	6	5	0.00
22/03/2024	R214 On 02-May-24	11.47	Put	Bond Future	5692	6	6	6	0.00
22/03/2024	R214 On 01-August-24			Bond Future	12.75	60.2680	60.1050	60.2680	0.00
22/03/2024	R214 On 01-August-24	12.18	Call	Bond Future	817	1	1	1	0.00
22/03/2024	R214 On 01-August-24	12.16	Call	Bond Future	787	1	1	1	0.00
22/03/2024	R214 On 01-August-24	12.17	Call	Bond Future	802	1	1	1	0.00
22/03/2024	R214 On 01-August-24	12.17	Put	Bond Future	3487	3	3	3	0.00
22/03/2024	R214 On 01-August-24	12.16	Put	Bond Future	3520	3	4	3	0.00
22/03/2024	R214 On 01-August-24	12.18	Put	Bond Future	3454	3	3	3	0.00
22/03/2024	R214 On 07-November-24			Bond Future	12.88	58.3821	58.2153	58.3821	0.00
22/03/2024	R214 On 07-November-24	12.61	Call	Bond Future	2011	2	2	2	0.00
22/03/2024	R214 On 07-November-24	12.60	Call	Bond Future	1990	2	2	2	0.00
22/03/2024	R214 On 07-November-24	12.62	Call	Bond Future	2033	2	2	2	0.00
22/03/2024	R214 On 07-November-24	12.62	Put	Bond Future	3209	3	3	3	0.00
22/03/2024	R214 On 07-November-24	12.60	Put	Bond Future	3257	3	3	3	0.00
22/03/2024	R214 On 07-November-24	12.61	Put	Bond Future	3233	3	3	3	0.00
22/03/2024	R214 On 06-February-25			Bond Future	13.02	59.6314	59.4645	59.6314	0.00
22/03/2024	R214 On 06-February-25	12.71	Call	Bond Future	2210	2	2	2	0.00
22/03/2024	R214 On 06-February-25	12.71	Put	Bond Future	3586	4	4	4	0.00
22/03/2024	R214 On 08-May-25			Bond Future	13.17	57.5644	57.3950	57.5644	0.00
22/03/2024	R214 On 08-May-25	12.40	Call	Bond Future	1657	2	2	2	0.00
22/03/2024	R214 On 08-May-25	12.40	Put	Bond Future	5076	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
22/03/2024	R248 On 02-May-24			Bond Future	12.82	71.6375	71.4766	71.6375	245,753.00
22/03/2024	R248 On 02-May-24	11.47	Call	Bond Future	2	0	0	0	0.00
22/03/2024	R248 On 02-May-24	11.48	Call	Bond Future	3	0	0	0	0.00
22/03/2024	R248 On 02-May-24	11.46	Call	Bond Future	2	0	0	0	0.00
22/03/2024	R248 On 02-May-24	11.40	Call	Bond Future	1	0	0	0	0.00
22/03/2024	R248 On 02-May-24	12.40	Call	Bond Future	420	0	0	0	0.00
22/03/2024	R248 On 02-May-24	13.16	Call	Bond Future	2437	3	2	3	0.00
22/03/2024	R248 On 02-May-24	13.16	Put	Bond Future	660	1	1	1	0.00
22/03/2024	R248 On 02-May-24	12.40	Put	Bond Future	2786	3	3	3	0.00
22/03/2024	R248 On 02-May-24	11.40	Put	Bond Future	8541	8	9	8	0.00
22/03/2024	R248 On 02-May-24	11.46	Put	Bond Future	8146	8	8	8	0.00
22/03/2024	R248 On 02-May-24	11.48	Put	Bond Future	8015	8	8	8	0.00
22/03/2024	R248 On 02-May-24	11.47	Put	Bond Future	8081	8	8	8	0.00
22/03/2024	R248 On 01-August-24			Bond Future	12.95	73.2067	73.0403	73.2067	13,000.00
22/03/2024	R248 On 01-August-24	12.31	Call	Bond Future	872	1	1	1	0.00
22/03/2024	R248 On 01-August-24	12.32	Call	Bond Future	889	1	1	1	0.00
22/03/2024	R248 On 01-August-24	12.30	Call	Bond Future	855	1	1	1	0.00
22/03/2024	R248 On 01-August-24	12.30	Put	Bond Future	4454	4	4	4	0.00
22/03/2024	R248 On 01-August-24	12.32	Put	Bond Future	4371	4	4	4	0.00
22/03/2024	R248 On 01-August-24	12.31	Put	Bond Future	4412	4	4	4	0.00
22/03/2024	R248 On 07-November-24			Bond Future	13.09	70.4810	70.3108	70.4810	0.00
22/03/2024	R248 On 07-November-24	12.79	Call	Bond Future	2366	3	2	3	0.00
22/03/2024	R248 On 07-November-24	12.80	Call	Bond Future	2391	3	2	3	0.00
22/03/2024	R248 On 07-November-24	12.78	Call	Bond Future	2341	2	2	2	0.00
22/03/2024	R248 On 07-November-24	12.78	Put	Bond Future	3988	4	4	4	0.00
22/03/2024	R248 On 07-November-24	12.80	Put	Bond Future	3929	4	4	4	0.00
22/03/2024	R248 On 07-November-24	12.79	Put	Bond Future	3958	4	4	4	0.00
22/03/2024	R248 On 06-February-25			Bond Future	13.24	71.9890	71.8193	71.9890	0.00
22/03/2024	R248 On 06-February-25	12.71	Call	Bond Future	2376	2	2	2	0.00
22/03/2024	R248 On 06-February-25	12.71	Put	Bond Future	5173	5	5	5	0.00
22/03/2024	R248 On 08-May-25			Bond Future	13.39	69.0335	68.8615	69.0335	0.00
22/03/2024	R248 On 08-May-25	12.60	Call	Bond Future	2315	2	2	2	0.00
22/03/2024	R248 On 08-May-25	12.60	Put	Bond Future	6510	6	7	6	0.00
22/03/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/03/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00