



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: 25/04/2024 TO: 25/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	2025 On 02-May-24			Bond Future	179.26	179.2014	179.2623	179.2014	1,379.00
25/04/2024	2025 On 01-August-24			Bond Future	181.37	181.3090	181.3709	181.3090	5,540.00
25/04/2024	2025 On 07-November-24			Bond Future	185.69	185.6307	185.6945	185.6307	4,944.00
25/04/2024	2029 On 02-May-24			Bond Future	128.33	128.4002	128.3303	128.4002	318.00
25/04/2024	2029 On 01-August-24			Bond Future	131.16	131.2325	131.1609	131.2325	8,481.00
25/04/2024	2029 On 07-November-24			Bond Future	132.88	132.9542	132.8812	132.9542	0.00
25/04/2024	2029 On 06-February-25			Bond Future	135.80	135.8759	135.8017	135.8759	0.00
25/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	3402	3	3	3	0.00
25/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
25/04/2024	2029 On 08-May-25			Bond Future	137.32	137.3896	137.3160	137.3896	0.00
25/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	534	0	1	0	0.00
25/04/2024	2030 On 02-May-24			Bond Future	10.88	90.5187	90.0372	90.5187	53,337.00
25/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	0	0	0	0	1,000.00
25/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	3961	4	4	4	0.00
25/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	0	0	0	0	1,000.00
25/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	253	1	0	1	1,080.00
25/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	5546	6	6	6	0.00
25/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	51	0	0	0	500.00
25/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	997	1	1	1	500.00
25/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	8231	9	8	9	0.00
25/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
25/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	93	0	0	0	0.00
25/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	1080	1	1	1	0.00
25/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
25/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	503	0	1	0	0.00
25/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	2855	2	3	2	0.00
25/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	0	0	0	0	1,000.00
25/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	4892	4	5	4	0.00
25/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	4193	4	4	4	0.00
25/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	4275	4	4	4	0.00
25/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	4234	4	4	4	0.00
25/04/2024	2030 On 01-August-24			Bond Future	11.01	88.4872	87.9950	88.4872	115,697.00
25/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	403	1	0	1	0.00
25/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	394	1	0	1	0.00
25/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	413	1	0	1	0.00
25/04/2024	2030 On 01-August-24	10.21	Call	Bond Future	267	0	0	0	600.00
25/04/2024	2030 On 01-August-24	10.71	Call	Bond Future	799	1	1	1	600.00
25/04/2024	2030 On 01-August-24	11.31	Call	Bond Future	1991	2	2	2	0.00
25/04/2024	2030 On 01-August-24	11.31	Put	Bond Future	865	1	1	1	600.00
25/04/2024	2030 On 01-August-24	10.21	Put	Bond Future	3291	3	3	3	0.00
25/04/2024	2030 On 01-August-24	10.71	Put	Bond Future	1908	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
25/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	2741	2	3	2	0.00
25/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2800	2	3	2	0.00
25/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2770	2	3	2	0.00
25/04/2024	2030 On 07-November-24			Bond Future	11.14	90.5731	90.0695	90.5731	33,476.00
25/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1171	1	1	1	0.00
25/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1156	1	1	1	0.00
25/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1186	1	1	1	0.00
25/04/2024	2030 On 07-November-24	10.21	Call	Bond Future	530	1	1	1	600.00
25/04/2024	2030 On 07-November-24	10.71	Call	Bond Future	1111	1	1	1	600.00
25/04/2024	2030 On 07-November-24	11.91	Call	Bond Future	3625	4	4	4	0.00
25/04/2024	2030 On 07-November-24	11.91	Put	Bond Future	910	1	1	1	600.00
25/04/2024	2030 On 07-November-24	10.71	Put	Bond Future	2655	2	3	2	0.00
25/04/2024	2030 On 07-November-24	10.21	Put	Bond Future	3926	4	4	4	0.00
25/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	2547	2	3	2	0.00
25/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2590	2	3	2	0.00
25/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2568	2	3	2	0.00
25/04/2024	2030 On 06-February-25			Bond Future	11.28	88.5315	88.0173	88.5315	0.00
25/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1192	1	1	1	0.00
25/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	3281	3	3	3	0.00
25/04/2024	2030 On 08-May-25			Bond Future	11.45	90.4337	89.9086	90.4337	0.00
25/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	404	0	0	0	0.00
25/04/2024	2030 On 08-May-25	10.69	Call	Bond Future	1096	1	1	1	2,280.00
25/04/2024	2030 On 08-May-25	12.28	Call	Bond Future	4039	4	4	4	0.00
25/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	3111	3	3	3	0.00
25/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	685	1	1	1	1,640.00
25/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1780	2	2	2	1,640.00
25/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	4544	4	5	4	0.00
25/04/2024	2030 On 08-May-25	12.28	Put	Bond Future	1365	1	1	1	2,280.00
25/04/2024	2030 On 08-May-25	10.69	Put	Bond Future	3647	3	4	3	0.00
25/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	5593	5	6	5	0.00
25/04/2024	2032 On 02-May-24			Bond Future	11.77	83.6013	83.0248	83.6013	112,256.00
25/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
25/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	0	0	0	0	1,000.00
25/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	4830	5	5	5	0.00
25/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	558	1	1	1	0.00
25/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	2	0	0	0	0.00
25/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	0	0	0	0	500.00
25/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	13	0	0	0	1,550.00
25/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	0	0	0	0	1,550.00
25/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	6650	7	7	7	0.00
25/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	0	0	0	0	500.00
25/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	0	0	0	0	500.00
25/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	5969	7	6	7	0.00
25/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	5	0	0	0	0.00
25/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
25/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	2224	2	2	2	17,000.00
25/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	6892	6	7	6	0.00
25/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	0	0	0	0	500.00
25/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	3100	3	3	3	0.00
25/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
25/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1911	1	2	1	0.00
25/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	5186	5	5	5	0.00
25/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	2544	2	3	2	500.00
25/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	5572	5	6	5	0.00
25/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	382	0	0	0	500.00
25/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	0	0	0	0	1,000.00
25/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	5476	5	5	5	0.00
25/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	4182	4	4	4	0.00
25/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	6597	6	7	6	0.00
25/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	5718	5	6	5	0.00
25/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	5621	5	6	5	0.00
25/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	5669	5	6	5	0.00
25/04/2024	2032 On 01-August-24			Bond Future	11.90	85.4247	84.8355	85.4247	98,384.00
25/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	365	0	0	0	0.00
25/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	374	1	0	1	0.00
25/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	356	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
25/04/2024	2032 On 01-August-24	11.61	Call	Bond Future	998	1	1	1	600.00
25/04/2024	2032 On 01-August-24	12.31	Call	Bond Future	2679	3	3	3	0.00
25/04/2024	2032 On 01-August-24	11.11	Call	Bond Future	338	0	0	0	600.00
25/04/2024	2032 On 01-August-24	12.54	Call	Bond Future	3383	4	3	4	0.00
25/04/2024	2032 On 01-August-24	12.54	Put	Bond Future	688	1	1	1	11,000.00
25/04/2024	2032 On 01-August-24	11.61	Put	Bond Future	2288	2	2	2	0.00
25/04/2024	2032 On 01-August-24	12.31	Put	Bond Future	946	1	1	1	600.00
25/04/2024	2032 On 01-August-24	11.11	Put	Bond Future	3879	3	4	3	0.00
25/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	3805	3	4	3	0.00
25/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	3732	3	4	3	0.00
25/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	3768	3	4	3	0.00
25/04/2024	2032 On 07-November-24			Bond Future	12.06	83.2712	82.6682	83.2712	52,526.00
25/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1129	1	1	1	0.00
25/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1144	1	1	1	0.00
25/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1113	1	1	1	0.00
25/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	5942	6	6	6	0.00
25/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	1399	2	1	2	1,615.00
25/04/2024	2032 On 07-November-24	11.11	Call	Bond Future	641	1	1	1	600.00
25/04/2024	2032 On 07-November-24	11.61	Call	Bond Future	1346	2	1	2	600.00
25/04/2024	2032 On 07-November-24	12.95	Call	Bond Future	4677	5	5	5	0.00
25/04/2024	2032 On 07-November-24	12.95	Put	Bond Future	1040	1	1	1	600.00
25/04/2024	2032 On 07-November-24	11.61	Put	Bond Future	3271	3	3	3	0.00
25/04/2024	2032 On 07-November-24	11.11	Put	Bond Future	4773	4	5	4	0.00
25/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	699	1	1	1	1,615.00
25/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	3195	3	3	3	0.00
25/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	3649	3	4	3	0.00
25/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	3593	3	4	3	0.00
25/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	3621	3	4	3	0.00
25/04/2024	2032 On 06-February-25			Bond Future	12.22	85.0808	84.4649	85.0808	0.00
25/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	1769	2	2	2	0.00
25/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	3852	3	4	3	0.00
25/04/2024	2032 On 08-May-25			Bond Future	12.40	82.7426	82.1138	82.7426	0.00
25/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	740	1	1	1	0.00
25/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	6931	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2033 On 02-May-24			Bond Future	120.44	120.4482	120.4396	120.4482	767.00
25/04/2024	2033 On 01-August-24			Bond Future	123.10	123.1051	123.0961	123.1051	7,742.00
25/04/2024	2033 On 07-November-24			Bond Future	124.53	124.5353	124.5262	124.5353	0.00
25/04/2024	2033 On 06-February-25			Bond Future	127.26	127.2721	127.2632	127.2721	0.00
25/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	2323	2	2	2	0.00
25/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
25/04/2024	2033 On 08-May-25			Bond Future	128.49	128.4976	128.4908	128.4976	0.00
25/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	2129	2	2	2	0.00
25/04/2024	2037 On 02-May-24			Bond Future	12.80	75.9420	75.5761	75.9420	41,607.00
25/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	7137	7	7	7	0.00
25/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	7250	7	7	7	0.00
25/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	7193	7	7	7	0.00
25/04/2024	2037 On 01-August-24			Bond Future	12.95	73.3422	72.9682	73.3422	188,799.00
25/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	351	0	0	0	0.00
25/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	342	0	0	0	0.00
25/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	361	0	0	0	1,383.00
25/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	4672	5	5	5	0.00
25/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	2487	3	2	3	0.00
25/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1409	1	1	1	1,383.00
25/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	603	1	1	1	1,383.00
25/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	4587	4	5	4	0.00
25/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	4673	4	5	4	0.00
25/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	4630	4	5	4	0.00
25/04/2024	2037 On 07-November-24			Bond Future	13.10	75.0709	74.6883	75.0709	9,175.00
25/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	1438	2	1	2	0.00
25/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1419	2	1	2	0.00
25/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	1457	2	1	2	0.00
25/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3962	4	4	4	0.00
25/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	4024	4	4	4	0.00
25/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3993	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2037 On 06-February-25			Bond Future	13.26	72.4413	72.0506	72.4413	0.00
25/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	1975	2	2	2	0.00
25/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	4385	4	4	4	0.00
25/04/2024	2037 On 08-May-25			Bond Future	13.44	73.9966	73.5977	73.9966	3,975.00
25/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1236	1	1	1	0.00
25/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3322	4	3	4	7,500.00
25/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3746	4	4	4	0.00
25/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	6990	7	7	7	0.00
25/04/2024	2038 On 02-May-24			Bond Future	130.92	130.7106	130.9199	130.7106	2,095.00
25/04/2024	2038 On 01-August-24			Bond Future	131.73	131.5178	131.7314	131.5178	3,491.00
25/04/2024	2038 On 07-November-24			Bond Future	134.87	134.6526	134.8716	134.6526	1,615.00
25/04/2024	2038 On 06-February-25			Bond Future	135.71	135.4817	135.7083	135.4817	0.00
25/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	478	0	0	0	0.00
25/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
25/04/2024	2038 On 08-May-25			Bond Future	138.66	138.4268	138.6589	138.4268	0.00
25/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	1021	1	1	1	0.00
25/04/2024	2040 On 02-May-24			Bond Future	13.00	76.2131	75.8273	76.2131	91,333.00
25/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	7928	8	8	8	0.00
25/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	7806	7	8	7	0.00
25/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	7867	7	8	7	0.00
25/04/2024	2040 On 01-August-24			Bond Future	13.15	73.3689	72.9745	73.3689	44,471.00
25/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	389	0	0	0	0.00
25/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	400	0	0	0	0.00
25/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	379	0	0	0	0.00
25/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	340	0	0	0	680.00
25/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1277	1	1	1	0.00
25/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	2954	3	3	3	0.00
25/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	1437	2	1	2	7,500.00
25/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	5018	5	5	5	0.00
25/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1297	1	1	1	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2474	2	2	2	0.00
25/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2681	2	3	2	680.00
25/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4832	5	5	5	0.00
25/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4740	4	5	4	0.00
25/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4786	4	5	4	0.00
25/04/2024	2040 On 07-November-24			Bond Future	13.31	75.0982	74.6946	75.0982	80,938.00
25/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	1646	2	2	2	0.00
25/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	1668	2	2	2	0.00
25/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	1625	2	2	2	0.00
25/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	4034	4	4	4	0.00
25/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3971	4	4	4	0.00
25/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	4003	4	4	4	0.00
25/04/2024	2040 On 06-February-25			Bond Future	13.47	72.2185	71.8064	72.2185	14.00
25/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2052	2	2	2	0.00
25/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4671	4	5	4	0.00
25/04/2024	2040 On 08-May-25			Bond Future	13.64	73.7686	73.3479	73.7686	3,900.00
25/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1567	2	2	2	0.00
25/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3202	3	3	3	7,500.00
25/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	4237	4	4	4	0.00
25/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	6719	6	7	6	0.00
25/04/2024	2044 On 02-May-24			Bond Future	13.06	72.2624	72.0083	72.2624	57,979.00
25/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	379	1	0	1	0.00
25/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	3	0	0	0	0.00
25/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	59	0	0	0	0.00
25/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1713	2	2	2	10,030.00
25/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	3035	3	3	3	4,200.00
25/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	699	1	1	1	10,030.00
25/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7940	8	8	8	0.00
25/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	8065	8	8	8	0.00
25/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	8002	8	8	8	0.00
25/04/2024	2044 On 01-August-24			Bond Future	13.20	69.4571	69.1974	69.4571	119,442.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	306	0	0	0	0.00
25/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	297	0	0	0	0.00
25/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	314	0	0	0	0.00
25/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	5214	5	5	5	0.00
25/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	5312	5	5	5	0.00
25/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	5263	5	5	5	0.00
25/04/2024	2044 On 07-November-24			Bond Future	13.36	71.0942	70.8285	71.0942	234.00
25/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	1614	2	2	2	0.00
25/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	1593	2	2	2	0.00
25/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	1635	2	2	2	0.00
25/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3881	4	4	4	0.00
25/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3944	4	4	4	0.00
25/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3912	4	4	4	0.00
25/04/2024	2044 On 06-February-25			Bond Future	13.51	68.2528	67.9815	68.2528	0.00
25/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2134	2	2	2	0.00
25/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4611	4	5	4	0.00
25/04/2024	2044 On 08-May-25			Bond Future	13.68	69.7176	69.4408	69.7176	0.00
25/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1666	2	2	2	0.00
25/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	6550	6	7	6	0.00
25/04/2024	2046 On 02-May-24			Bond Future	112.66	111.7361	112.6641	111.7361	10,949.00
25/04/2024	2046 On 01-August-24			Bond Future	115.15	114.2007	115.1492	114.2007	12,200.00
25/04/2024	2046 On 07-November-24			Bond Future	115.68	114.7127	115.6841	114.7127	5,116.00
25/04/2024	2046 On 06-February-25			Bond Future	118.23	117.2332	118.2264	117.2332	0.00
25/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	4216	3	4	3	0.00
25/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
25/04/2024	2046 On 08-May-25			Bond Future	118.53	117.5170	118.5347	117.5170	0.00
25/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	3435	4	3	4	0.00
25/04/2024	2050 On 02-May-24			Bond Future	112.92	113.3071	112.9223	113.3071	10,505.00
25/04/2024	2050 On 01-August-24			Bond Future	113.10	113.4928	113.0992	113.4928	11,395.00
25/04/2024	2050 On 07-November-24			Bond Future	115.80	116.1979	115.7954	116.1979	4,227.00
25/04/2024	2050 On 06-February-25			Bond Future	115.97	116.3784	115.9697	116.3784	0.00
25/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	370	1	0	1	0.00
25/04/2024	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
25/04/2024	2050 On 08-May-25			Bond Future	118.49	118.9082	118.4909	118.9082	0.00
25/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
25/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	2669	2	3	2	0.00
25/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	AL37 On 02-May-24			Index Future	920.49	925.7270	920.4860	925.7270	0.00
25/04/2024	AL37 On 01-August-24			Index Future	940.56	945.9180	940.5600	945.9180	0.00
25/04/2024	AL37 On 07-November-24			Index Future	962.74	968.2250	962.7430	968.2250	0.00
25/04/2024	AL37 On 06-February-25			Index Future	983.69	989.2870	983.6890	989.2870	0.00
25/04/2024	AL37 On 08-May-25			Index Future	1004.88	1010.5980	1004.8820	1010.5980	0.00
25/04/2024	AL7T On 02-May-24			Index Future	1058.28	1064.2530	1058.2830	1064.2530	0.00
25/04/2024	AL7T On 01-August-24			Index Future	1081.36	1087.4650	1081.3630	1087.4650	0.00
25/04/2024	AL7T On 07-November-24			Index Future	1106.87	1113.1100	1106.8660	1113.1100	0.00
25/04/2024	AL7T On 06-February-25			Index Future	1130.95	1137.3240	1130.9480	1137.3240	0.00
25/04/2024	AL7T On 08-May-25			Index Future	1155.31	1161.8240	1155.3140	1161.8240	0.00
25/04/2024	ALBI On 02-May-24			Index Future	924.83	929.0940	924.8330	929.0940	56.00
25/04/2024	ALBI On 01-August-24			Index Future	945.00	949.3580	945.0020	949.3580	35.00
25/04/2024	ALBI On 07-November-24			Index Future	967.29	971.7460	967.2900	971.7460	16.00
25/04/2024	ALBI On 06-February-25			Index Future	988.33	992.8850	988.3340	992.8850	0.00
25/04/2024	ALBI On 08-May-25			Index Future	1009.63	1014.2730	1009.6280	1014.2730	0.00
25/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	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
25/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	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
25/04/2024	ES33 On 02-May-24			Bond Future	13.19	71.2870	70.9813	71.2870	0.00
25/04/2024	ES33 On 01-August-24			Bond Future	13.36	72.8595	72.5469	72.8595	0.00
25/04/2024	ES33 On 07-November-24			Bond Future	13.57	70.7930	70.4731	70.7930	0.00
25/04/2024	ES33 On 06-February-25			Bond Future	13.78	72.3474	72.0207	72.3474	0.00
25/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
25/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	1711	1	2	1	0.00
25/04/2024	ES33 On 08-May-25			Bond Future	14.00	70.1145	69.7809	70.1145	0.00
25/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
25/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4991	5	5	5	0.00
25/04/2024	ES42 On 02-May-24			Bond Future	13.47	67.2444	66.9117	67.2444	0.00
25/04/2024	ES42 On 01-August-24			Bond Future	13.62	68.7277	68.3876	68.7277	0.00
25/04/2024	ES42 On 07-November-24			Bond Future	13.80	66.0973	65.7492	66.0973	0.00
25/04/2024	ES42 On 06-February-25			Bond Future	13.97	67.5478	67.1924	67.5478	0.00
25/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
25/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	1201	1	1	1	0.00
25/04/2024	ES42 On 08-May-25			Bond Future	14.16	64.7458	64.3828	64.7458	0.00
25/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
25/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	4248	4	4	4	0.00
25/04/2024	GOVI On 02-May-24			GOVI	910.89	915.1360	910.8860	915.1360	49.00
25/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	401040	36	40	36	0.00
25/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	400940	36	40	36	0.00
25/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	400840	36	40	36	0.00
25/04/2024	GOVI On 01-August-24			GOVI	930.75	935.0950	930.7510	935.0950	682.00
25/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	126390	8	13	8	0.00
25/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	126290	8	13	8	0.00
25/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	126190	8	13	8	0.00
25/04/2024	GOVI On 07-November-24			GOVI	952.70	957.1470	952.7020	957.1470	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
25/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	39120	8	4	8	0.00
25/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	39020	8	4	8	0.00
25/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	39220	8	4	8	0.00
25/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 06-February-25			GOVI	973.43	977.9690	973.4300	977.9690	0.00
25/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	14300	6	1	6	0.00
25/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 08-May-25			GOVI	994.40	999.0350	994.4020	999.0350	0.00
25/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
25/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	275980	23	28	23	0.00
25/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2024	IGOV On 02-May-24			Index Future	344.40	344.0810	344.3960	344.0810	20.00
25/04/2024	IGOV On 01-August-24			Index Future	351.99	351.6710	351.9920	351.6710	586.00
25/04/2024	IGOV On 07-November-24			Index Future	360.38	360.0540	360.3840	360.0540	16.00
25/04/2024	IGOV On 06-February-25			Index Future	368.31	367.9680	368.3070	367.9680	0.00
25/04/2024	IGOV On 08-May-25			Index Future	376.32	375.9740	376.3220	375.9740	0.00
25/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	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
25/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.36	91.6600	91.6400	91.6600	0.00
25/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.6600	91.6200	91.6600	0.00
25/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.38	91.6600	91.6200	91.6600	0.00
25/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.38	91.6600	91.6200	91.6600	0.00
25/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.42	91.6400	91.5800	91.6400	0.00
25/04/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.43	91.6400	91.5700	91.6400	0.00
25/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.46	91.6200	91.5400	91.6200	0.00
25/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.47	91.6300	91.5300	91.6300	0.00
25/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.43	91.6800	91.5700	91.6800	0.00
25/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.46	91.6500	91.5400	91.6500	0.00
25/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.47	91.6200	91.5300	91.6200	0.00
25/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.47	91.6200	91.5300	91.6200	0.00
25/04/2024	R035 On 02-May-24			Bond Future	12.44	81.1022	80.7342	81.1022	115,684.00
25/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	6578	6	7	6	0.00
25/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	6467	6	6	6	0.00
25/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	6523	6	7	6	0.00
25/04/2024	R035 On 01-August-24			Bond Future	12.58	82.8710	82.4948	82.8710	73,818.00
25/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	419	1	0	1	0.00
25/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	430	1	0	1	0.00
25/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	409	0	0	0	0.00
25/04/2024	R035 On 01-August-24	13.08	Call	Bond Future	3385	4	3	4	0.00
25/04/2024	R035 On 01-August-24	13.05	Call	Bond Future	3285	4	3	4	0.00
25/04/2024	R035 On 01-August-24	12.20	Call	Bond Future	1006	1	1	1	5,100.00
25/04/2024	R035 On 01-August-24	12.20	Put	Bond Future	2877	3	3	3	0.00
25/04/2024	R035 On 01-August-24	13.05	Put	Bond Future	1030	1	1	1	7,500.00
25/04/2024	R035 On 01-August-24	13.08	Put	Bond Future	990	1	1	1	8,650.00
25/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	4381	4	4	4	0.00
25/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	4298	4	4	4	0.00
25/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	4339	4	4	4	0.00
25/04/2024	R035 On 07-November-24			Bond Future	12.74	80.3091	79.9243	80.3091	90,250.00
25/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1364	2	1	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
25/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	1383	2	1	2	0.00
25/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1345	1	1	1	0.00
25/04/2024	R035 On 07-November-24	13.23	Call	Bond Future	4031	4	4	4	0.00
25/04/2024	R035 On 07-November-24	12.20	Call	Bond Future	1401	2	1	2	1,000.00
25/04/2024	R035 On 07-November-24	13.23	Put	Bond Future	1744	2	2	2	1,000.00
25/04/2024	R035 On 07-November-24	12.20	Put	Bond Future	4031	4	4	4	0.00
25/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	4125	4	4	4	0.00
25/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	4062	4	4	4	0.00
25/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	4093	4	4	4	0.00
25/04/2024	R035 On 06-February-25			Bond Future	12.91	82.0546	81.6616	82.0546	0.00
25/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	1978	2	2	2	0.00
25/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	4338	4	4	4	0.00
25/04/2024	R035 On 08-May-25			Bond Future	13.08	79.3016	78.9004	79.3016	0.00
25/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1069	1	1	1	0.00
25/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	7296	7	7	7	0.00
25/04/2024	R053 On 02-May-24			Bond Future	12.93	91.6561	91.3217	91.6561	5,189.00
25/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	1100	1	1	1	0.00
25/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	1056	1	1	1	0.00
25/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	1145	1	1	1	0.00
25/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	400	0	0	0	0.00
25/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	446	0	0	0	0.00
25/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	422	0	0	0	0.00
25/04/2024	R053 On 01-August-24			Bond Future	13.06	93.6552	93.3133	93.6552	0.00
25/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	2906	3	3	3	0.00
25/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	2944	3	3	3	0.00
25/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	2868	3	3	3	0.00
25/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2419	2	2	2	0.00
25/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2362	2	2	2	0.00
25/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2390	2	2	2	0.00
25/04/2024	R053 On 07-November-24			Bond Future	13.21	89.9906	89.6408	89.9906	0.00
25/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2243	2	2	2	0.00
25/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2214	2	2	2	0.00
25/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	2272	2	2	2	0.00
25/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4994	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
25/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	5076	5	5	5	0.00
25/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	5035	5	5	5	0.00
25/04/2024	R053 On 06-February-25			Bond Future	13.36	91.9457	91.5885	91.9457	0.00
25/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3034	3	3	3	0.00
25/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5826	6	6	6	0.00
25/04/2024	R053 On 08-May-25			Bond Future	13.52	88.0490	87.6845	88.0490	0.00
25/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2367	2	2	2	0.00
25/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	8250	8	8	8	0.00
25/04/2024	R186 On 02-May-24			Bond Future	9.56	106.3679	106.0788	106.3679	48,411.00
25/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	462	1	0	1	2,030.00
25/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	1920	2	2	2	0.00
25/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	0	0	0	0	2,030.00
25/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	64	0	0	0	0.00
25/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	3648	3	4	3	0.00
25/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3697	3	4	3	0.00
25/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	3672	3	4	3	0.00
25/04/2024	R186 On 01-August-24			Bond Future	9.64	103.3800	103.0843	103.3800	85,298.00
25/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	37	0	0	0	0.00
25/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	35	0	0	0	0.00
25/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	38	0	0	0	0.00
25/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	2040	2	2	2	0.00
25/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	2080	2	2	2	0.00
25/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	2060	2	2	2	0.00
25/04/2024	R186 On 07-November-24			Bond Future	9.75	105.8173	105.5149	105.8173	34,925.00
25/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	360	0	0	0	0.00
25/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	367	0	0	0	0.00
25/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	353	0	0	0	0.00
25/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1522	1	2	1	0.00
25/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1498	1	1	1	0.00
25/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1510	1	2	1	0.00
25/04/2024	R186 On 06-February-25			Bond Future	9.89	102.8014	102.4928	102.8014	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
25/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	335	0	0	0	0.00
25/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1781	2	2	2	0.00
25/04/2024	R186 On 08-May-25			Bond Future	10.09	105.0109	104.6959	105.0109	0.00
25/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	135	0	0	0	0.00
25/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	2537	2	3	2	0.00
25/04/2024	R202 On 02-May-24			Bond Future	257.53	257.7474	257.5280	257.7474	0.00
25/04/2024	R202 On 01-August-24			Bond Future	258.11	258.3333	258.1085	258.3333	441.00
25/04/2024	R202 On 07-November-24			Bond Future	264.26	264.4911	264.2616	264.4911	460.00
25/04/2024	R202 On 06-February-25			Bond Future	264.83	265.0575	264.8279	265.0575	0.00
25/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	1962	2	2	2	0.00
25/04/2024	R202 On 08-May-25			Bond Future	270.59	270.8200	270.5863	270.8200	0.00
25/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	1724	1	2	1	0.00
25/04/2024	R209 On 02-May-24			Bond Future	12.52	62.6454	62.3218	62.6454	7,377.00
25/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	6334	6	6	6	0.00
25/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	6235	6	6	6	0.00
25/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	6284	6	6	6	0.00
25/04/2024	R209 On 01-August-24			Bond Future	12.65	64.0117	63.6809	64.0117	10,137.00
25/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	300	0	0	0	0.00
25/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	308	0	0	0	0.00
25/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	292	0	0	0	0.00
25/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	4206	4	4	4	0.00
25/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	4129	4	4	4	0.00
25/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	4167	4	4	4	0.00
25/04/2024	R209 On 07-November-24			Bond Future	12.80	62.3637	62.0252	62.3637	5,237.00
25/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1119	1	1	1	0.00
25/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1103	1	1	1	0.00
25/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1135	1	1	1	0.00
25/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3597	3	4	3	0.00
25/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3654	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3626	3	4	3	0.00
25/04/2024	R209 On 06-February-25			Bond Future	12.94	63.7189	63.3732	63.7189	0.00
25/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	1741	2	2	2	0.00
25/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3876	4	4	4	0.00
25/04/2024	R209 On 08-May-25			Bond Future	13.10	61.9317	61.5787	61.9317	0.00
25/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1038	1	1	1	0.00
25/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	6239	6	6	6	0.00
25/04/2024	R210 On 02-May-24			Bond Future	233.11	232.7864	233.1069	232.7864	0.00
25/04/2024	R210 On 01-August-24			Bond Future	238.25	237.9213	238.2485	237.9213	823.00
25/04/2024	R210 On 07-November-24			Bond Future	240.58	240.2423	240.5779	240.2423	0.00
25/04/2024	R210 On 06-February-25			Bond Future	245.87	245.5213	245.8651	245.5213	0.00
25/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	6255	6	6	6	0.00
25/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
25/04/2024	R210 On 08-May-25			Bond Future	247.78	247.4269	247.7829	247.4269	0.00
25/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	247	1	0	1	0.00
25/04/2024	R213 On 02-May-24			Bond Future	11.42	81.2629	80.7412	81.2629	18,567.00
25/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	4666	4	5	4	0.00
25/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	4753	4	5	4	0.00
25/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	4710	4	5	4	0.00
25/04/2024	R213 On 01-August-24			Bond Future	11.54	83.0353	82.5020	83.0353	24,526.00
25/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	408	1	0	1	0.00
25/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	398	1	0	1	0.00
25/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	389	1	0	1	0.00
25/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	3106	3	3	3	0.00
25/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	3075	3	3	3	0.00
25/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	3044	3	3	3	0.00
25/04/2024	R213 On 07-November-24			Bond Future	11.69	81.4314	80.8858	81.4314	10,002.00
25/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1155	1	1	1	0.00
25/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1170	1	1	1	0.00
25/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1140	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
25/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2981	3	3	3	0.00
25/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2934	3	3	3	0.00
25/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2957	3	3	3	0.00
25/04/2024	R213 On 06-February-25			Bond Future	11.85	83.2016	82.6443	83.2016	0.00
25/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	1559	2	2	2	0.00
25/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	3411	3	3	3	0.00
25/04/2024	R213 On 08-May-25			Bond Future	12.02	81.4284	80.8594	81.4284	0.00
25/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	630	1	1	1	0.00
25/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	6160	6	6	6	0.00
25/04/2024	R214 On 02-May-24			Bond Future	12.79	58.4366	58.1289	58.4366	12,822.00
25/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3111	3	3	3	0.00
25/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	659	1	1	1	0.00
25/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	1	0	0	0	8,000.00
25/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	1	0	0	0	5,110.00
25/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	3008	3	3	3	0.00
25/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	302	0	0	0	13,110.00
25/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	3104	3	3	3	0.00
25/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	2	0	0	0	13,110.00
25/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	6427	6	6	6	0.00
25/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	6323	6	6	6	0.00
25/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	6375	6	6	6	0.00
25/04/2024	R214 On 01-August-24			Bond Future	12.91	59.7111	59.3966	59.7111	9,258.00
25/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	399	0	0	0	0.00
25/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	379	0	0	0	0.00
25/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	389	0	0	0	0.00
25/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3782	4	4	4	0.00
25/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3820	4	4	4	0.00
25/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3744	4	4	4	0.00
25/04/2024	R214 On 07-November-24			Bond Future	13.05	57.8116	57.4898	57.8116	1,770.00
25/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1398	2	1	2	0.00
25/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1380	2	1	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
25/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1416	2	1	2	0.00
25/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	3318	3	3	3	0.00
25/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3372	3	3	3	0.00
25/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	3345	3	3	3	0.00
25/04/2024	R214 On 06-February-25			Bond Future	13.19	59.0680	58.7395	59.0680	0.00
25/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	1772	2	2	2	0.00
25/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3873	4	4	4	0.00
25/04/2024	R214 On 08-May-25			Bond Future	13.33	57.0297	56.6942	57.0297	0.00
25/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1433	2	1	2	0.00
25/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	5554	5	6	5	0.00
25/04/2024	R248 On 02-May-24			Bond Future	12.96	71.0085	70.7485	71.0085	23,428.00
25/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
25/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	4	0	0	0	0.00
25/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	1232	1	1	1	0.00
25/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	183	0	0	0	0.00
25/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	3098	3	3	3	0.00
25/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	9268	9	9	9	0.00
25/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8872	9	9	9	0.00
25/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	8741	8	9	8	0.00
25/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	8806	9	9	9	0.00
25/04/2024	R248 On 01-August-24			Bond Future	13.09	72.5572	72.2914	72.5572	245,491.00
25/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	422	0	0	0	0.00
25/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	433	0	0	0	0.00
25/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	411	0	0	0	0.00
25/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4758	5	5	5	0.00
25/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4664	4	5	4	0.00
25/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4711	5	5	5	0.00
25/04/2024	R248 On 07-November-24			Bond Future	13.24	69.8157	69.5438	69.8157	11,080.00
25/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	1666	2	2	2	0.00
25/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	1687	2	2	2	0.00
25/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	1644	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
25/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	4057	4	4	4	0.00
25/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3992	4	4	4	0.00
25/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	4025	4	4	4	0.00
25/04/2024	R248 On 06-February-25			Bond Future	13.39	71.3329	71.0553	71.3329	0.00
25/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	1722	2	2	2	0.00
25/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	5284	5	5	5	0.00
25/04/2024	R248 On 08-May-25			Bond Future	13.54	68.4126	68.1292	68.4126	0.00
25/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1725	2	2	2	0.00
25/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	6652	6	7	6	0.00
25/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00