



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 DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For August 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	2025 On 01-August-24			Bond Future	180.4400	180.4400	180.4400	180.4400	0
06/08/2024	2025 On 07-November-24			Bond Future	185.4879	185.5915	185.4879	185.5915	9,240
06/08/2024	2029 On 01-August-24			Bond Future	130.9300	130.9300	130.9300	130.9300	0
06/08/2024	2029 On 07-November-24			Bond Future	132.8872	132.9151	132.8872	132.9151	8,202
06/08/2024	2029 On 06-February-25			Bond Future	135.7305	135.7565	135.7305	135.7565	0
06/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3330.4600	3356.5000	3.3305	3.3565	0
06/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2029 On 08-May-25			Bond Future	137.1656	137.1894	137.1656	137.1894	0
06/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	684.3800	660.6300	0.6844	0.6606	0
06/08/2024	2029 On 07-August-25			Bond Future	140.0034	140.0253	140.0034	140.0253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2593.4300	2615.3400	2.5934	2.6153	0
06/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2029 On 06-November-25			Bond Future	141.3720	141.3898	141.3720	141.3898	0
06/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1582.0300	1599.8400	1.5820	1.5998	0
06/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2030 On 01-August-24			Bond Future	10.3800	10.3800	90.3622	90.3622	0
06/08/2024	2030 On 07-November-24			Bond Future	9.3929	9.3786	96.5954	96.6511	163,656
06/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3488.0300	3538.7300	3.4880	3.5387	600
06/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	358.1100	353.1000	0.3581	0.3531	0
06/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5129.1400	5183.3000	5.1291	5.1833	600
06/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	147.2800	145.7300	0.1473	0.1457	0
06/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5230.8800	5285.1500	5.2309	5.2852	0
06/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	139.3900	137.9500	0.1394	0.1380	0
06/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5264.8500	5319.1600	5.2649	5.3192	0
06/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	136.8500	135.4500	0.1369	0.1355	0
06/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5298.8300	5353.1800	5.2988	5.3532	0
06/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	134.3500	132.9900	0.1344	0.1330	0
06/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9248.9800	9304.7100	9.2490	9.3047	0
06/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	9.0900	9.1100	0.0091	0.0091	600
06/08/2024	2030 On 06-February-25			Bond Future	9.4400	9.4253	94.6289	94.6841	0
06/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	4991.6400	5040.8900	4.9916	5.0409	0
06/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	468.7800	462.8600	0.4688	0.4629	0
06/08/2024	2030 On 08-May-25			Bond Future	9.5089	9.4937	96.6002	96.6549	0
06/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3015.1000	3052.8900	3.0151	3.0529	0
06/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1512.4700	1495.5400	1.5125	1.4955	0
06/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3945.6000	3987.7200	3.9456	3.9877	1,640
06/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1112.3800	1099.7800	1.1124	1.0998	0
06/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4954.9100	5000.4400	4.9549	5.0004	2,280
06/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	814.5100	805.3200	0.8145	0.8053	0
06/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8299.0800	8350.7700	8.2991	8.3508	0
06/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	276.1300	273.1000	0.2761	0.2731	1,640
06/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9530.5600	9583.4600	9.5306	9.5835	0
06/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	164.4600	162.6400	0.1645	0.1626	2,280
06/08/2024	2030 On 07-August-25			Bond Future	9.5963	9.5805	94.5643	94.6185	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4320.8900	4361.5400	4.3209	4.3615	1,054
06/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1340.8600	1327.3200	1.3409	1.3273	0
06/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5919.0900	5964.3700	5.9191	5.9644	0
06/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	885.3500	876.4400	0.8854	0.8764	0
06/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8592.5900	8642.7700	8.5926	8.6428	0
06/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	384.0200	380.0100	0.3840	0.3800	1,054
06/08/2024	2030 On 06-November-25			Bond Future	9.7000	9.6837	96.4409	96.4943	0
06/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2206.4400	2234.8100	2.2064	2.2348	0
06/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2732.6700	2707.5800	2.7327	2.7076	0
06/08/2024	2032 On 01-August-24			Bond Future	11.1400	11.1400	88.2387	88.2387	0
06/08/2024	2032 On 07-November-24			Bond Future	10.2167	10.2198	90.9316	90.9168	103,938
06/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2756.2500	2754.6800	2.7563	2.7547	0
06/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	952.9900	966.2400	0.9530	0.9662	200
06/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4558.5400	4552.5000	4.5585	4.5525	600
06/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	427.1200	435.9000	0.4271	0.4359	0
06/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5961.3700	5952.6100	5.9614	5.9526	0
06/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	233.9000	239.9600	0.2339	0.2400	0
06/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6001.1400	5992.3100	6.0011	5.9923	0
06/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	229.8800	235.8700	0.2299	0.2359	0
06/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6041.0200	6032.1200	6.0410	6.0321	0
06/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	226.0100	231.9300	0.2260	0.2319	0
06/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6521.7900	6512.1400	6.5218	6.5121	600
06/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	183.9600	189.1300	0.1840	0.1891	0
06/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6642.5300	6632.7000	6.6425	6.6327	1,615
06/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	174.6500	179.6400	0.1747	0.1796	0
06/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11908.6700	11894.3200	11.9087	11.8943	0
06/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	8.0800	8.5500	0.0081	0.0086	600
06/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13508.5500	13493.8900	13.5086	13.4939	0
06/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2.3400	2.5000	0.0023	0.0025	1,615
06/08/2024	2032 On 06-February-25			Bond Future	10.2963	10.3000	92.8548	92.8380	0
06/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6870.1900	6860.3400	6.8702	6.8603	0
06/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	563.1600	570.1500	0.5632	0.5702	0
06/08/2024	2032 On 08-May-25			Bond Future	10.3872	10.3913	90.6240	90.6052	0
06/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4225.6600	4218.7200	4.2257	4.2187	0

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06/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1906.4700	1918.2900	1.9065	1.9183	0
06/08/2024	2032 On 07-August-25			Bond Future	10.4918	10.4966	92.4751	92.4544	0
06/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7670.8400	7658.7400	7.6708	7.6587	0
06/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1327.0500	1335.7400	1.3271	1.3357	0
06/08/2024	2032 On 06-November-25			Bond Future	10.6189	10.6243	90.1482	90.1252	0
06/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3129.3900	3122.2000	3.1294	3.1222	0
06/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3977.0900	3992.8600	3.9771	3.9929	0
06/08/2024	2033 On 01-August-24			Bond Future	123.7300	123.7300	123.7300	123.7300	0
06/08/2024	2033 On 07-November-24			Bond Future	126.5067	126.6277	126.5067	126.6277	6,936
06/08/2024	2033 On 06-February-25			Bond Future	129.2136	129.3349	129.2136	129.3349	0
06/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4273.6200	4394.8600	4.2736	4.3949	0
06/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2033 On 08-May-25			Bond Future	130.4115	130.5325	130.4115	130.5325	0
06/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	208.5000	87.4600	0.2085	0.0875	0
06/08/2024	2033 On 07-August-25			Bond Future	133.1097	133.2311	133.1097	133.2311	0
06/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4459.7000	4581.0600	4.4597	4.5811	0
06/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2033 On 06-November-25			Bond Future	134.2371	134.3566	134.2371	134.3566	0
06/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1097.1000	1216.5700	1.0971	1.2166	0
06/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2037 On 01-August-24			Bond Future	12.1000	12.1000	77.2467	77.2467	0
06/08/2024	2037 On 07-November-24			Bond Future	11.4142	11.4338	83.4200	83.3100	186,131
06/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6532.9000	6444.6600	6.5329	6.4447	0
06/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	406.2200	427.9700	0.4062	0.4280	0
06/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6576.9200	6488.4400	6.5769	6.4884	0
06/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	400.1900	421.7000	0.4002	0.4217	0
06/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6620.9800	6532.2600	6.6210	6.5323	0
06/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	394.2400	415.5100	0.3942	0.4155	0
06/08/2024	2037 On 06-February-25			Bond Future	11.5149	11.5356	80.9240	80.8102	0
06/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7357.9600	7272.0800	7.3580	7.2721	0
06/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	894.6100	922.5400	0.8946	0.9225	0
06/08/2024	2037 On 08-May-25			Bond Future	11.6298	11.6516	82.6092	82.4917	3,975

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06/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5560.2600	5489.5100	5.5603	5.4895	0
06/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2302.8700	2349.6400	2.3029	2.3496	0
06/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6624.1100	6546.5900	6.6241	6.5466	15,000
06/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1858.2300	1898.2300	1.8582	1.8982	0
06/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9442.5500	9351.5200	9.4426	9.3515	7,500
06/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1086.0100	1112.5000	1.0860	1.1125	0
06/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9635.1900	9543.4200	9.6352	9.5434	7,500
06/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	1048.0900	1073.8400	1.0481	1.0738	0
06/08/2024	2037 On 07-August-25			Bond Future	11.7580	11.7810	80.0359	79.9145	0
06/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8443.2700	8360.4500	8.4433	8.3605	0
06/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2179.9600	2218.4800	2.1800	2.2185	0
06/08/2024	2037 On 06-November-25			Bond Future	11.8934	11.9175	81.6220	81.4966	0
06/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4001.0600	3946.0600	4.0011	3.9461	0
06/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5385.8100	5456.1600	5.3858	5.4562	0
06/08/2024	2038 On 01-August-24			Bond Future	136.8900	136.8900	136.8900	136.8900	0
06/08/2024	2038 On 07-November-24			Bond Future	138.6799	138.9348	138.6799	138.9348	3,218
06/08/2024	2038 On 06-February-25			Bond Future	139.5369	139.7943	139.5369	139.7943	0
06/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4306.9100	4564.2600	4.3069	4.5643	0
06/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2038 On 08-May-25			Bond Future	142.4784	142.7388	142.4784	142.7388	0
06/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2798.4000	3058.7600	2.7984	3.0588	0
06/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2038 On 07-August-25			Bond Future	143.2751	143.5362	143.2751	143.5362	0
06/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3715.0900	3976.1600	3.7151	3.9762	0
06/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2038 On 06-November-25			Bond Future	146.1580	146.4218	146.1580	146.4218	0
06/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2278.0400	2541.7700	2.2780	2.5418	0
06/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2040 On 01-August-24			Bond Future	12.3300	12.3300	77.3708	77.3708	0
06/08/2024	2040 On 07-November-24			Bond Future	11.6768	11.6914	83.6642	83.5768	114,103
06/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	3748.3400	3700.4800	3.7483	3.7005	640
06/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1262.4100	1301.8900	1.2624	1.3019	0
06/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	5899.1100	5836.4300	5.8991	5.8364	0

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06/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	623.5600	648.2200	0.6236	0.6482	640
06/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	6999.3100	6931.1200	6.9993	6.9311	0
06/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	438.7400	457.8900	0.4387	0.4579	0
06/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7045.7000	6977.3100	7.0457	6.9773	0
06/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	432.3200	451.2700	0.4323	0.4513	0
06/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7092.1300	7023.5400	7.0921	7.0235	0
06/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	426.0000	444.7500	0.4260	0.4448	0
06/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8448.0300	8374.2800	8.4480	8.3743	0
06/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	277.1500	290.7400	0.2772	0.2907	640
06/08/2024	2040 On 06-February-25			Bond Future	11.7796	11.7950	80.9228	80.8321	14
06/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1176.3900	1158.2000	1.1764	1.1582	780
06/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5998.4200	6070.8900	5.9984	6.0709	0
06/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	2902.7300	2866.5100	2.9027	2.8665	0
06/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3376.0800	3430.5200	3.3761	3.4305	780
06/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4607.9000	4558.8200	4.6079	4.5588	0
06/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	2177.0100	2218.5900	2.1770	2.2186	780
06/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7600.7000	7535.9900	7.6007	7.5360	0
06/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	1103.3000	1129.2500	1.1033	1.1293	0
06/08/2024	2040 On 08-May-25			Bond Future	11.8953	11.9114	82.6077	82.5138	3,900
06/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6400.5300	6343.4600	6.4005	6.3435	0
06/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2292.3600	2329.1900	2.2924	2.3292	0
06/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	6854.1300	6794.9200	6.8541	6.7949	15,000
06/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	2105.6800	2140.3700	2.1057	2.1404	0
06/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9527.6500	9458.0800	9.5277	9.4581	7,500
06/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1303.3300	1327.6600	1.3033	1.3277	0
06/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	9809.1800	9738.7300	9.8092	9.7387	7,500
06/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1241.2200	1264.6700	1.2412	1.2647	0
06/08/2024	2040 On 07-August-25			Bond Future	12.0234	12.0404	79.7835	79.6862	0
06/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9108.7300	9043.5400	9.1087	9.0435	0
06/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2347.5000	2379.6300	2.3475	2.3796	0
06/08/2024	2040 On 06-November-25			Bond Future	12.1574	12.1754	81.3639	81.2631	0
06/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4177.7700	4135.6400	4.1778	4.1356	0
06/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5987.4300	6046.0900	5.9874	6.0461	0
06/08/2024	2044 On 01-August-24			Bond Future	12.2900	12.2900	74.1545	74.1545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	2044 On 07-November-24			Bond Future	11.7582	11.7778	79.7051	79.5852	78,970
06/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3128.5000	3067.6000	3.1285	3.0676	0
06/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1666.1100	1725.0500	1.6661	1.7251	13,875
06/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4118.0700	4045.7300	4.1181	4.0457	0
06/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1190.6800	1238.1800	1.1907	1.2382	9,540
06/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5189.1600	5106.8100	5.1892	5.1068	0
06/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	842.8900	880.3800	0.8429	0.8804	11,405
06/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7001.8500	6906.7800	7.0019	6.9068	0
06/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	476.9500	501.7200	0.4770	0.5017	0
06/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7048.1100	6952.7800	7.0481	6.9528	0
06/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	470.1400	494.6500	0.4701	0.4947	0
06/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7094.3900	6998.8000	7.0944	6.9988	0
06/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	463.4200	487.6700	0.4634	0.4877	0
06/08/2024	2044 On 06-February-25			Bond Future	11.8565	11.8770	77.0052	76.8814	0
06/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3635.8400	3575.0200	3.6358	3.5750	449
06/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2775.0100	2838.0400	2.7750	2.8380	0
06/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5502.7100	5425.2300	5.5027	5.4252	449
06/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1763.4800	1809.8500	1.7635	1.8099	0
06/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	7640.7000	7549.5200	7.6407	7.5495	0
06/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	1094.5900	1127.2600	1.0946	1.1273	0
06/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	10758.0400	10653.6600	10.7580	10.6537	0
06/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	565.1400	584.6100	0.5651	0.5846	449
06/08/2024	2044 On 08-May-25			Bond Future	11.9663	11.9878	78.6086	78.4808	0
06/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6616.5400	6536.2100	6.6165	6.5362	0
06/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2332.8100	2380.2300	2.3328	2.3802	0
06/08/2024	2044 On 07-August-25			Bond Future	12.0874	12.1099	75.8278	75.6961	0
06/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9152.3600	9061.9400	9.1524	9.0619	0
06/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2362.5500	2403.8400	2.3626	2.4038	0
06/08/2024	2044 On 06-November-25			Bond Future	12.2135	12.2371	77.3296	77.1938	0
06/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4246.8800	4188.5200	4.2469	4.1885	0
06/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	6206.0100	6283.4600	6.2060	6.2835	0
06/08/2024	2046 On 01-August-24			Bond Future	119.2400	119.2400	119.2400	119.2400	0
06/08/2024	2046 On 07-November-24			Bond Future	119.1149	119.2271	119.1149	119.2271	18,131
06/08/2024	2046 On 06-February-25			Bond Future	121.6633	121.7757	121.6633	121.7757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	7653.2800	7765.7300	7.6533	7.7657	0
06/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2046 On 08-May-25			Bond Future	121.9862	122.0981	121.9862	122.0981	0
06/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	16.2200	128.1400	0.0162	0.1281	0
06/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2046 On 07-August-25			Bond Future	124.5088	124.6208	124.5088	124.6208	0
06/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	5818.7500	5930.7900	5.8188	5.9308	0
06/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2046 On 06-November-25			Bond Future	124.7344	124.8433	124.7344	124.8433	0
06/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	675.5900	566.7000	0.6756	0.5667	0
06/08/2024	2050 On 01-August-24			Bond Future	121.9400	121.9400	121.9400	121.9400	0
06/08/2024	2050 On 07-November-24			Bond Future	120.9985	121.4311	120.9985	121.4311	15,424
06/08/2024	2050 On 06-February-25			Bond Future	121.2358	121.6748	121.2358	121.6748	0
06/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5635.7800	6074.7700	5.6358	6.0748	0
06/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2050 On 08-May-25			Bond Future	123.7913	124.2376	123.7913	124.2376	0
06/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2631.3000	3077.5600	2.6313	3.0776	0
06/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2050 On 07-August-25			Bond Future	123.9534	124.4047	123.9534	124.4047	0
06/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4063.3500	4514.7400	4.0634	4.5147	0
06/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	2050 On 06-November-25			Bond Future	126.4472	126.9052	126.4472	126.9052	0
06/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2027.1900	2485.1700	2.0272	2.4852	0
06/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
06/08/2024	AL37 On 07-November-24			Index Future	1034.8110	1035.4010	1034.8110	1,035.4010	0
06/08/2024	AL37 On 06-February-25			Index Future	1056.7020	1057.3010	1056.7020	1,057.3010	0
06/08/2024	AL37 On 08-May-25			Index Future	1078.7440	1079.3500	1078.7440	1,079.3500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	AL37 On 07-August-25			Index Future	1100.8340	1101.4490	1100.8340	1,101.4490	0
06/08/2024	AL37 On 06-November-25			Index Future	1122.7910	1123.4130	1122.7910	1,123.4130	0
06/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
06/08/2024	AL7T On 07-November-24			Index Future	1221.0610	1219.8600	1221.0610	1,219.8600	0
06/08/2024	AL7T On 06-February-25			Index Future	1246.8930	1245.6620	1246.8930	1,245.6620	0
06/08/2024	AL7T On 08-May-25			Index Future	1272.9010	1271.6390	1272.9010	1,271.6390	0
06/08/2024	AL7T On 07-August-25			Index Future	1298.9680	1297.6750	1298.9680	1,297.6750	0
06/08/2024	AL7T On 06-November-25			Index Future	1324.8770	1323.5520	1324.8770	1,323.5520	0
06/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
06/08/2024	ALBI On 07-November-24			Index Future	1054.2680	1053.7820	1054.2680	1,053.7820	122
06/08/2024	ALBI On 06-February-25			Index Future	1076.5720	1076.0700	1076.5720	1,076.0700	0
06/08/2024	ALBI On 08-May-25			Index Future	1099.0280	1098.5110	1099.0280	1,098.5110	0
06/08/2024	ALBI On 07-August-25			Index Future	1121.5340	1121.0020	1121.5340	1,121.0020	0
06/08/2024	ALBI On 06-November-25			Index Future	1143.9030	1143.3560	1143.9030	1,143.3560	0
06/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
06/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
06/08/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	ES33 On 01-August-24			Bond Future	12.7200	12.7200	75.2233	75.2233	0
06/08/2024	ES33 On 07-November-24			Bond Future	11.7116	11.7325	78.3664	78.2711	0
06/08/2024	ES33 On 06-February-25			Bond Future	11.8449	11.8671	80.0428	79.9439	0
06/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6311.2100	6212.3200	6.3112	6.2123	0
06/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES33 On 08-May-25			Bond Future	11.9863	12.0098	77.9273	77.8249	0
06/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3155.2600	3052.8800	3.1553	3.0529	0
06/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES33 On 07-August-25			Bond Future	12.1422	12.1672	79.5363	79.4304	0
06/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5731.6600	5625.7500	5.7317	5.6258	0
06/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	ES33 On 06-November-25			Bond Future	12.3246	12.3511	77.3337	77.2241	0
06/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1316.5200	1426.1300	1.3165	1.4261	0
06/08/2024	ES42 On 01-August-24			Bond Future	13.1600	13.1600	70.6499	70.6499	0
06/08/2024	ES42 On 07-November-24			Bond Future	12.1497	12.1701	74.2049	74.0901	0
06/08/2024	ES42 On 06-February-25			Bond Future	12.2629	12.2842	75.7913	75.6726	0
06/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7397.8300	7279.1300	7.3978	7.2791	0
06/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES42 On 08-May-25			Bond Future	12.3867	12.4092	73.1201	72.9975	0
06/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4489.1900	4366.6300	4.4892	4.3666	0
06/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES42 On 07-August-25			Bond Future	12.5179	12.5414	74.6275	74.5010	0
06/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6355.3500	6228.8500	6.3554	6.2289	0
06/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES42 On 06-November-25			Bond Future	12.6655	12.6903	71.8578	71.7273	0
06/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1476.0600	1606.6100	1.4761	1.6066	0
06/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
06/08/2024	GOVI On 07-November-24			GOVI	1038.5130	1038.0530	1038.5130	1,038.0530	686
06/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	897330.0000	892730.0000	89.7330	89.2730	0
06/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	897230.0000	892630.0000	89.7230	89.2630	0
06/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	897130.0000	892530.0000	89.7130	89.2530	0
06/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GOVI On 06-February-25			GOVI	1060.4830	1060.0090	1060.4830	1,060.0090	0
06/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	884830.0000	880090.0000	88.4830	88.0090	0
06/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GOVI On 08-May-25			GOVI	1082.6030	1082.1140	1082.6030	1,082.1140	0
06/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	606030.0000	601140.0000	60.6030	60.1140	0
06/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GOVI On 07-August-25			GOVI	1104.7730	1104.2700	1104.7730	1,104.2700	0
06/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	937730.0000	932700.0000	93.7730	93.2700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GOVI On 06-November-25			GOVI	1126.8080	1126.2900	1126.8080	1,126.2900	0
06/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	148080.0000	142900.0000	14.8080	14.2900	0
06/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
06/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
06/08/2024	IGOV On 07-November-24			Index Future	368.2210	368.6430	368.2210	368.6430	594
06/08/2024	IGOV On 06-February-25			Index Future	376.0990	376.5280	376.0990	376.5280	0
06/08/2024	IGOV On 08-May-25			Index Future	384.0300	384.4660	384.0300	384.4660	0
06/08/2024	IGOV On 07-August-25			Index Future	391.9780	392.4220	391.9780	392.4220	0
06/08/2024	IGOV On 06-November-25			Index Future	399.8790	400.3300	399.8790	400.3300	0
06/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
06/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
06/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
06/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
06/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
06/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
06/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
06/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
06/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
06/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
06/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
06/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
06/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
06/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
06/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
06/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
06/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
06/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
06/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
06/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
06/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
06/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
06/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
06/08/2024	R035 On 01-August-24			Bond Future	11.8000	11.8000	86.4149	86.4149	0
06/08/2024	R035 On 07-November-24			Bond Future	10.9913	11.0264	88.9036	88.7100	127,110
06/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6571.6300	6409.7500	6.5716	6.4098	0
06/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	371.5400	403.2300	0.3715	0.4032	0
06/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6615.8500	6453.5900	6.6159	6.4536	0
06/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	365.8000	397.1100	0.3658	0.3971	0
06/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6660.2100	6497.5600	6.6602	6.4976	0
06/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	360.2400	391.1600	0.3602	0.3912	0
06/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6704.5000	6541.4800	6.7045	6.5415	1,000
06/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	354.6600	385.2100	0.3547	0.3852	0
06/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11318.6500	11131.5000	11.3187	11.1315	0
06/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	52.6200	59.0400	0.0526	0.0590	1,000
06/08/2024	R035 On 06-February-25			Bond Future	11.0911	11.1279	90.7844	90.5851	0
06/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7560.3500	7402.8300	7.5604	7.4028	0
06/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	797.0600	838.8300	0.7971	0.8388	0
06/08/2024	R035 On 08-May-25			Bond Future	11.1944	11.2330	88.1625	87.9575	0
06/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4249.7800	4137.5400	4.2498	4.1375	400
06/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2854.6600	2947.4400	2.8547	2.9474	0
06/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5300.4100	5173.8300	5.3004	5.1738	0
06/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2265.0500	2343.4900	2.2651	2.3435	0
06/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8666.3700	8507.5600	8.6664	8.5076	0
06/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1149.8700	1196.0800	1.1499	1.1961	400
06/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11137.5100	10962.0800	11.1375	10.9621	0
06/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	652.8100	682.4000	0.6528	0.6824	400
06/08/2024	R035 On 07-August-25			Bond Future	11.3104	11.3510	89.9640	89.7532	0
06/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8551.7300	8401.2500	8.5517	8.4013	0
06/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1959.4800	2019.8200	1.9595	2.0198	0
06/08/2024	R035 On 06-November-25			Bond Future	11.4480	11.4908	87.2405	87.0237	0
06/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3838.9500	3740.5800	3.8390	3.7406	0
06/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	5109.4500	5227.8400	5.1095	5.2278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	R053 On 01-August-24			Bond Future	13.1400	13.1400	92.7977	92.7977	0
06/08/2024	R053 On 07-November-24			Bond Future	11.6664	11.6808	101.0028	100.8852	3,638
06/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9192.7400	9103.5600	9.1927	9.1036	0
06/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	692.1900	720.6300	0.6922	0.7206	0
06/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9252.8800	9163.4200	9.2529	9.1634	0
06/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	682.6800	710.8400	0.6827	0.7108	0
06/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9313.0700	9223.3300	9.3131	9.2233	0
06/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	673.3100	701.1900	0.6733	0.7012	0
06/08/2024	R053 On 06-February-25			Bond Future	11.7608	11.7759	103.1387	103.0167	0
06/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10269.9900	10183.1000	10.2700	10.1831	0
06/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1511.6100	1546.7000	1.5116	1.5467	0
06/08/2024	R053 On 08-May-25			Bond Future	11.8621	11.8780	99.4173	99.2910	0
06/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	8951.1500	8873.5600	8.9512	8.8736	0
06/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	3101.0800	3149.8000	3.1011	3.1498	0
06/08/2024	R053 On 07-August-25			Bond Future	11.9713	11.9881	101.4465	101.3157	0
06/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	11605.6700	11517.7200	11.6057	11.5177	0
06/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2993.3000	3036.0700	2.9933	3.0361	0
06/08/2024	R053 On 06-November-25			Bond Future	12.0936	12.1113	97.5919	97.4566	0
06/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5425.6900	5369.3200	5.4257	5.3693	0
06/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	8048.0900	8127.0400	8.0481	8.1270	0
06/08/2024	R186 On 01-August-24			Bond Future	8.6900	8.6900	105.1079	105.1079	0
06/08/2024	R186 On 07-November-24			Bond Future	8.2504	8.2143	108.3831	108.4537	128,863
06/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1815.2200	1878.1000	1.8152	1.8781	0
06/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	116.1300	108.3400	0.1161	0.1083	0
06/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1831.6000	1894.6400	1.8316	1.8946	0
06/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	113.4000	105.7700	0.1134	0.1058	0
06/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1848.0200	1911.2200	1.8480	1.9112	0
06/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	110.7200	103.2500	0.1107	0.1033	0
06/08/2024	R186 On 06-February-25			Bond Future	8.2032	8.1628	105.3617	105.4319	0
06/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1718.7300	1774.1300	1.7187	1.7741	0
06/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	296.1300	281.2800	0.2961	0.2813	0
06/08/2024	R186 On 08-May-25			Bond Future	8.1662	8.1200	107.5569	107.6268	0
06/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1042.8200	1086.2800	1.0428	1.0863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	583.9900	557.5400	0.5840	0.5575	0
06/08/2024	R186 On 07-August-25			Bond Future	8.1445	8.0906	104.4418	104.5113	0
06/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1626.3200	1681.0700	1.6263	1.6811	1,983
06/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	251.6900	236.9600	0.2517	0.2370	0
06/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2096.3300	2156.5700	2.0963	2.1566	0
06/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	141.6300	132.3900	0.1416	0.1324	0
06/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2730.0900	2794.9200	2.7301	2.7949	0
06/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	63.0400	58.3900	0.0630	0.0584	1,983
06/08/2024	R186 On 06-November-25			Bond Future	8.1644	8.0996	106.5143	106.5832	0
06/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	633.3900	668.7100	0.6334	0.6687	0
06/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	669.9500	636.4200	0.6700	0.6364	0
06/08/2024	R202 On 01-August-24			Bond Future	265.2600	265.2600	265.2600	265.2600	0
06/08/2024	R202 On 07-November-24			Bond Future	269.1727	269.2205	269.1727	269.2205	1,076
06/08/2024	R202 On 06-February-25			Bond Future	269.7301	269.7737	269.7301	269.7737	0
06/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	2940.0500	2983.7000	2.9401	2.9837	0
06/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R202 On 08-May-25			Bond Future	275.4165	275.4564	275.4165	275.4564	0
06/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3106.4600	3146.4200	3.1065	3.1464	0
06/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R202 On 07-August-25			Bond Future	275.8076	275.8397	275.8076	275.8397	0
06/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4207.6100	4239.6700	4.2076	4.2397	0
06/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R202 On 06-November-25			Bond Future	281.3575	281.3850	281.3575	281.3850	0
06/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5717.5100	5745.0200	5.7175	5.7450	0
06/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R209 On 01-August-24			Bond Future	11.7900	11.7900	67.5484	67.5484	0
06/08/2024	R209 On 07-November-24			Bond Future	11.1042	11.1234	69.7856	69.6903	15,780
06/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5583.2100	5507.5500	5.5832	5.5076	0
06/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	374.2900	393.9000	0.3743	0.3939	0
06/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5622.1200	5546.2300	5.6221	5.5462	0
06/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	368.5700	387.9500	0.3686	0.3880	0
06/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5661.0500	5584.9400	5.6611	5.5849	0
06/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	362.9200	382.0800	0.3629	0.3821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	R209 On 06-February-25			Bond Future	11.1928	11.2129	71.2615	71.1629	0
06/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6521.6400	6446.9200	6.5216	6.4469	0
06/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	768.0600	791.9500	0.7681	0.7920	0
06/08/2024	R209 On 08-May-25			Bond Future	11.2894	11.3106	69.5906	69.4887	0
06/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4833.4800	4772.2700	4.8335	4.7723	0
06/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	2022.6600	2063.3300	2.0227	2.0633	0
06/08/2024	R209 On 07-August-25			Bond Future	11.3956	11.4179	71.0122	70.9070	0
06/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7557.5100	7484.7800	7.5575	7.4848	0
06/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1823.6200	1856.1000	1.8236	1.8561	0
06/08/2024	R209 On 06-November-25			Bond Future	11.5172	11.5406	69.2684	69.1598	0
06/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3504.4500	3456.5500	3.5045	3.4566	0
06/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4665.3100	4726.0100	4.6653	4.7260	0
06/08/2024	R210 On 01-August-24			Bond Future	238.9800	238.9800	238.9800	238.9800	0
06/08/2024	R210 On 07-November-24			Bond Future	240.5492	240.6013	240.5492	240.6013	1,415
06/08/2024	R210 On 06-February-25			Bond Future	245.6959	245.7446	245.6959	245.7446	0
06/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6085.9100	6134.6300	6.0859	6.1346	0
06/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R210 On 08-May-25			Bond Future	247.4776	247.5218	247.4776	247.5218	0
06/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	552.4200	508.2200	0.5524	0.5082	0
06/08/2024	R210 On 07-August-25			Bond Future	252.5966	252.6374	252.5966	252.6374	0
06/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4156.5600	4197.3700	4.1566	4.1974	0
06/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R210 On 06-November-25			Bond Future	254.2258	254.2581	254.2258	254.2581	0
06/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2085.7600	2118.1400	2.0858	2.1181	0
06/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
06/08/2024	R213 On 01-August-24			Bond Future	10.8700	10.8700	85.1789	85.1789	0
06/08/2024	R213 On 07-November-24			Bond Future	9.8614	9.8532	88.2001	88.2347	75,150
06/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5635.2300	5670.3500	5.6352	5.6704	0
06/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	162.3200	162.8700	0.1623	0.1629	0
06/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5671.3500	5706.4700	5.6714	5.7065	0
06/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	159.4800	160.0300	0.1595	0.1600	0
06/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5707.4200	5742.5400	5.7074	5.7425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	156.6200	157.1700	0.1566	0.1572	0
06/08/2024	R213 On 06-February-25			Bond Future	9.9331	9.9249	90.0661	90.0998	0
06/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6023.3900	6055.6300	6.0234	6.0556	0
06/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	453.8800	452.4600	0.4539	0.4525	0
06/08/2024	R213 On 08-May-25			Bond Future	10.0101	10.0018	88.3833	88.4161	0
06/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3645.8500	3671.1400	3.6459	3.6711	0
06/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1652.3400	1644.8300	1.6523	1.6448	0
06/08/2024	R213 On 07-August-25			Bond Future	10.1022	10.0939	90.1902	90.2221	0
06/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6790.3100	6818.4700	6.7903	6.8185	0
06/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1067.1600	1063.4500	1.0672	1.0635	0
06/08/2024	R213 On 06-November-25			Bond Future	10.2238	10.2154	88.4258	88.4566	0
06/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2660.3400	2678.4800	2.6603	2.6785	0
06/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3304.1700	3291.4700	3.3042	3.2915	0
06/08/2024	R214 On 01-August-24			Bond Future	12.1700	12.1700	62.7898	62.7898	0
06/08/2024	R214 On 07-November-24			Bond Future	11.5282	11.5474	64.6916	64.5924	20,267
06/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5632.3600	5554.6400	5.6324	5.5546	0
06/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	422.8500	444.4000	0.4229	0.4444	0
06/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5671.5600	5593.6100	5.6716	5.5936	0
06/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	416.5800	437.9000	0.4166	0.4379	0
06/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	5710.8800	5632.7000	5.7109	5.6327	0
06/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	410.4700	431.5600	0.4105	0.4316	0
06/08/2024	R214 On 06-February-25			Bond Future	11.6215	11.6416	66.0602	65.9576	0
06/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	2993.2300	2943.3400	2.9932	2.9433	554
06/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2340.5600	2393.2800	2.3406	2.3933	0
06/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4571.5300	4507.5300	4.5715	4.5075	554
06/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1474.3100	1512.9200	1.4743	1.5129	0
06/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6176.0600	6101.6000	6.1761	6.1016	0
06/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	956.4600	984.6100	0.9565	0.9846	0
06/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9519.6400	9431.0300	9.5196	9.4310	0
06/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	388.7200	402.7200	0.3887	0.4027	554
06/08/2024	R214 On 08-May-25			Bond Future	11.7163	11.7373	64.1310	64.0251	0
06/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5327.1000	5261.5600	5.3271	5.2616	0
06/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	2010.4300	2050.7700	2.0104	2.0508	0
06/08/2024	R214 On 07-August-25			Bond Future	11.8202	11.8422	65.4414	65.3322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7465.3300	7391.9400	7.4653	7.3919	0
06/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	2110.9700	2146.7700	2.1110	2.1468	0
06/08/2024	R214 On 06-November-25			Bond Future	11.9394	11.9624	63.4378	63.3251	0
06/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3599.6500	3550.6200	3.5997	3.5506	0
06/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	5094.1800	5157.8300	5.0942	5.1578	0
06/08/2024	R248 On 01-August-24			Bond Future	12.3100	12.3100	76.5806	76.5806	0
06/08/2024	R248 On 07-November-24			Bond Future	11.6508	11.6650	78.6164	78.5263	250,820
06/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7134.9200	7065.2300	7.1349	7.0652	0
06/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	475.9600	496.3200	0.4760	0.4963	0
06/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7182.4700	7112.5600	7.1825	7.1126	0
06/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	469.0800	489.2200	0.4691	0.4892	0
06/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7229.9400	7159.8200	7.2299	7.1598	0
06/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	462.2000	482.1300	0.4622	0.4821	0
06/08/2024	R248 On 06-February-25			Bond Future	11.7468	11.7616	80.2795	80.1860	10,000
06/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7052.6000	6989.7400	7.0526	6.9897	0
06/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1389.4600	1420.0900	1.3895	1.4201	0
06/08/2024	R248 On 08-May-25			Bond Future	11.8440	11.8596	77.5020	77.4052	0
06/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	6859.6500	6800.5000	6.8597	6.8005	0
06/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2414.2000	2451.8400	2.4142	2.4518	0
06/08/2024	R248 On 07-August-25			Bond Future	11.9504	11.9668	79.0852	78.9851	0
06/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9332.2800	9264.2500	9.3323	9.2643	0
06/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2281.0600	2313.2000	2.2811	2.3132	0
06/08/2024	R248 On 06-November-25			Bond Future	12.0717	12.0891	76.2084	76.1046	0
06/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4299.5000	4256.2900	4.2995	4.2563	0
06/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6333.3800	6393.9300	6.3334	6.3939	0
06/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
06/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0