



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
07/08/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	2025 On 07-November-24			Bond Future	185.4985	185.4879	185.4985	185.4879	9,240
07/08/2024	2029 On 07-November-24			Bond Future	132.9959	132.8872	132.9959	132.8872	8,202
07/08/2024	2029 On 06-February-25			Bond Future	135.8422	135.7305	135.8422	135.7305	0
07/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3442.1500	3330.4600	3.4422	3.3305	0
07/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2029 On 08-May-25			Bond Future	137.2803	137.1656	137.2803	137.1656	0
07/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	569.7100	684.3800	0.5697	0.6844	0
07/08/2024	2029 On 07-August-25			Bond Future	140.1211	140.0034	140.1211	140.0034	0
07/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2711.0600	2593.4300	2.7111	2.5934	0
07/08/2024	2029 On 07-August-25	137.41	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
07/08/2024	2029 On 06-November-25			Bond Future	141.4927	141.3720	141.4927	141.3720	0
07/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1702.6700	1582.0300	1.7027	1.5820	0
07/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2030 On 07-November-24			Bond Future	9.3924	9.3929	96.5970	96.5954	163,751
07/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3484.3100	3488.0300	3.4843	3.4880	600
07/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	352.7500	358.1100	0.3528	0.3581	0
07/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5127.5300	5129.1400	5.1275	5.1291	600
07/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	144.0300	147.2800	0.1440	0.1473	0
07/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5229.3700	5230.8800	5.2294	5.2309	0
07/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	136.2400	139.3900	0.1362	0.1394	0
07/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5263.3800	5264.8500	5.2634	5.2649	0
07/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	133.7400	136.8500	0.1337	0.1369	0
07/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5297.4000	5298.8300	5.2974	5.2988	0
07/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	131.2800	134.3500	0.1313	0.1344	0
07/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9250.2000	9248.9800	9.2502	9.2490	0
07/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	8.6700	9.0900	0.0087	0.0091	600
07/08/2024	2030 On 06-February-25			Bond Future	9.4394	9.4400	94.6310	94.6289	0
07/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	4989.9400	4991.6400	4.9899	4.9916	0
07/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	464.9700	468.7800	0.4650	0.4688	0
07/08/2024	2030 On 08-May-25			Bond Future	9.5081	9.5089	96.6027	96.6002	0
07/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3012.8600	3015.1000	3.0129	3.0151	0
07/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1507.6700	1512.4700	1.5077	1.5125	0
07/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3943.7900	3945.6000	3.9438	3.9456	1,640
07/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1108.0100	1112.3800	1.1080	1.1124	0
07/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4953.6100	4954.9100	4.9536	4.9549	2,280
07/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	810.6500	814.5100	0.8107	0.8145	0
07/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8299.5100	8299.0800	8.2995	8.2991	0
07/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	274.0000	276.1300	0.2740	0.2761	1,640
07/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9531.6200	9530.5600	9.5316	9.5306	0
07/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	162.9600	164.4600	0.1630	0.1645	2,280
07/08/2024	2030 On 07-August-25			Bond Future	9.5954	9.5963	94.5673	94.5643	0
07/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4319.8400	4320.8900	4.3198	4.3209	1,054
07/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1336.7800	1340.8600	1.3368	1.3409	0
07/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5918.6900	5919.0900	5.9187	5.9191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	881.9200	885.3500	0.8819	0.8854	0
07/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8593.4800	8592.5900	8.5935	8.5926	0
07/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	381.8800	384.0200	0.3819	0.3840	1,054
07/08/2024	2030 On 06-November-25			Bond Future	9.6990	9.7000	96.4444	96.4409	0
07/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2205.4300	2206.4400	2.2054	2.2064	0
07/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2728.1600	2732.6700	2.7282	2.7327	0
07/08/2024	2032 On 07-November-24			Bond Future	10.2264	10.2167	90.8855	90.9316	105,013
07/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2716.8800	2756.2500	2.7169	2.7563	0
07/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	959.7800	952.9900	0.9598	0.9530	200
07/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4514.0300	4558.5400	4.5140	4.5585	600
07/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	428.7700	427.1200	0.4288	0.4271	0
07/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5915.3600	5961.3700	5.9154	5.9614	0
07/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	234.0500	233.9000	0.2341	0.2339	0
07/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	5955.1100	6001.1400	5.9551	6.0011	0
07/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	230.0100	229.8800	0.2300	0.2299	0
07/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	5994.9600	6041.0200	5.9950	6.0410	0
07/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	226.1100	226.0100	0.2261	0.2260	0
07/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6475.4900	6521.7900	6.4755	6.5218	600
07/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	183.8200	183.9600	0.1838	0.1840	0
07/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6596.1800	6642.5300	6.5962	6.6425	1,615
07/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	174.4600	174.6500	0.1745	0.1747	0
07/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11862.3500	11908.6700	11.8624	11.9087	0
07/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	7.9200	8.0800	0.0079	0.0081	600
07/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13462.3200	13508.5500	13.4623	13.5086	0
07/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2.2700	2.3400	0.0023	0.0023	1,615
07/08/2024	2032 On 06-February-25			Bond Future	10.3064	10.2963	92.8081	92.8548	0
07/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6826.3900	6870.1900	6.8264	6.8702	0
07/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	566.1100	563.1600	0.5661	0.5632	0
07/08/2024	2032 On 08-May-25			Bond Future	10.3977	10.3872	90.5767	90.6240	0
07/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4190.3800	4225.6600	4.1904	4.2257	0
07/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1918.5300	1906.4700	1.9185	1.9065	0
07/08/2024	2032 On 07-August-25			Bond Future	10.5028	10.4918	92.4272	92.4751	0
07/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7629.9800	7670.8400	7.6300	7.6708	0
07/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1334.1000	1327.0500	1.3341	1.3271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2032 On 06-November-25			Bond Future	10.6303	10.6189	90.0998	90.1482	0
07/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3102.2900	3129.3900	3.1023	3.1294	0
07/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3998.4100	3977.0900	3.9984	3.9771	0
07/08/2024	2033 On 07-November-24			Bond Future	126.5007	126.5067	126.5007	126.5067	6,936
07/08/2024	2033 On 06-February-25			Bond Future	129.2082	129.2136	129.2082	129.2136	0
07/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4268.1500	4273.6200	4.2682	4.2736	0
07/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2033 On 08-May-25			Bond Future	130.4064	130.4115	130.4064	130.4115	0
07/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	213.6400	208.5000	0.2136	0.2085	0
07/08/2024	2033 On 07-August-25			Bond Future	133.1051	133.1097	133.1051	133.1097	0
07/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4455.1000	4459.7000	4.4551	4.4597	0
07/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2033 On 06-November-25			Bond Future	134.2330	134.2371	134.2330	134.2371	0
07/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1093.0400	1097.1000	1.0930	1.0971	0
07/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2037 On 07-November-24			Bond Future	11.3872	11.4142	83.5712	83.4200	186,131
07/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6657.8700	6532.9000	6.6579	6.5329	0
07/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	379.9600	406.2200	0.3800	0.4062	0
07/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6702.2000	6576.9200	6.7022	6.5769	0
07/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	374.2400	400.1900	0.3742	0.4002	0
07/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6746.5600	6620.9800	6.7466	6.6210	0
07/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	368.5900	394.2400	0.3686	0.3942	0
07/08/2024	2037 On 06-February-25			Bond Future	11.4869	11.5149	81.0789	80.9240	0
07/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7477.8200	7357.9600	7.4778	7.3580	0
07/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	859.6400	894.6100	0.8596	0.8946	0
07/08/2024	2037 On 08-May-25			Bond Future	11.6006	11.6298	82.7676	82.6092	3,975
07/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5658.7200	5560.2600	5.6587	5.5603	0
07/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2242.9200	2302.8700	2.2429	2.3029	0
07/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6731.5300	6624.1100	6.7315	6.6241	15,000
07/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1807.2400	1858.2300	1.8072	1.8582	0
07/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9567.6500	9442.5500	9.5677	9.4426	7,500
07/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1052.7000	1086.0100	1.0527	1.0860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9761.2400	9635.1900	9.7612	9.6352	7,500
07/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	1015.7300	1048.0900	1.0157	1.0481	0
07/08/2024	2037 On 07-August-25			Bond Future	11.7275	11.7580	80.1979	80.0359	0
07/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8556.4100	8443.2700	8.5564	8.4433	0
07/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2131.0600	2179.9600	2.1311	2.1800	0
07/08/2024	2037 On 06-November-25			Bond Future	11.8615	11.8934	81.7876	81.6220	0
07/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4076.1500	4001.0600	4.0762	4.0011	0
07/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5295.2600	5385.8100	5.2953	5.3858	0
07/08/2024	2038 On 07-November-24			Bond Future	138.6737	138.6799	138.6737	138.6799	3,218
07/08/2024	2038 On 06-February-25			Bond Future	139.5312	139.5369	139.5312	139.5369	0
07/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4301.2100	4306.9100	4.3012	4.3069	0
07/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2038 On 08-May-25			Bond Future	142.4732	142.4784	142.4732	142.4784	0
07/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2793.1900	2798.4000	2.7932	2.7984	0
07/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2038 On 07-August-25			Bond Future	143.2703	143.2751	143.2703	143.2751	0
07/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3710.3100	3715.0900	3.7103	3.7151	0
07/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2038 On 06-November-25			Bond Future	146.1539	146.1580	146.1539	146.1580	0
07/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2273.9100	2278.0400	2.2739	2.2780	0
07/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2040 On 07-November-24			Bond Future	11.6344	11.6768	83.9203	83.6642	114,103
07/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	3913.4200	3748.3400	3.9134	3.7483	640
07/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1171.3300	1262.4100	1.1713	1.2624	0
07/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6102.2500	5899.1100	6.1023	5.8991	0
07/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	570.5400	623.5600	0.5705	0.6236	640
07/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7215.5400	6999.3100	7.2155	6.9993	0
07/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	398.8100	438.7400	0.3988	0.4387	0
07/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7262.4200	7045.7000	7.2624	7.0457	0
07/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	392.8800	432.3200	0.3929	0.4323	0
07/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7309.3200	7092.1300	7.3093	7.0921	0
07/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	387.0300	426.0000	0.3870	0.4260	0
07/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8676.9400	8448.0300	8.6769	8.4480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	249.9000	277.1500	0.2499	0.2772	640
07/08/2024	2040 On 06-February-25			Bond Future	11.7355	11.7796	81.1847	80.9228	14
07/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1243.1900	1176.3900	1.2432	1.1764	780
07/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5803.2600	5998.4200	5.8033	5.9984	0
07/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3025.7000	2902.7300	3.0257	2.9027	0
07/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3237.0900	3376.0800	3.2371	3.3761	780
07/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4767.8500	4607.9000	4.7679	4.6079	0
07/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	2075.0000	2177.0100	2.0750	2.1770	780
07/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7802.5400	7600.7000	7.8025	7.6007	0
07/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	1043.1800	1103.3000	1.0432	1.1033	0
07/08/2024	2040 On 08-May-25			Bond Future	11.8494	11.8953	82.8755	82.6077	3,900
07/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6577.4500	6400.5300	6.5775	6.4005	0
07/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2201.5000	2292.3600	2.2015	2.2924	0
07/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7036.8900	6854.1300	7.0369	6.8541	15,000
07/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	2020.6600	2105.6800	2.0207	2.1057	0
07/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9737.7900	9527.6500	9.7378	9.5277	7,500
07/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1245.6900	1303.3300	1.2457	1.3033	0
07/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10021.6300	9809.1800	10.0216	9.8092	7,500
07/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1185.8900	1241.2200	1.1859	1.2412	0
07/08/2024	2040 On 07-August-25			Bond Future	11.9756	12.0234	80.0571	79.7835	0
07/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9304.1000	9108.7300	9.3041	9.1087	0
07/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2269.2600	2347.5000	2.2693	2.3475	0
07/08/2024	2040 On 06-November-25			Bond Future	12.1077	12.1574	81.6434	81.3639	0
07/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4305.8700	4177.7700	4.3059	4.1778	0
07/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5836.0500	5987.4300	5.8361	5.9874	0
07/08/2024	2044 On 07-November-24			Bond Future	11.7158	11.7582	79.9662	79.7051	78,970
07/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3278.8600	3128.5000	3.2789	3.1285	0
07/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1555.3100	1666.1100	1.5553	1.6661	13,875
07/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4292.2500	4118.0700	4.2923	4.1181	0
07/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1103.7000	1190.6800	1.1037	1.1907	9,540
07/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5383.3900	5189.1600	5.3834	5.1892	0
07/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	775.9600	842.8900	0.7760	0.8429	11,405
07/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7220.4600	7001.8500	7.2205	7.0019	0
07/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	434.4000	476.9500	0.4344	0.4770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7267.2200	7048.1100	7.2672	7.0481	0
07/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	428.0900	470.1400	0.4281	0.4701	0
07/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7313.9900	7094.3900	7.3140	7.0944	0
07/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	421.8600	463.4200	0.4219	0.4634	0
07/08/2024	2044 On 06-February-25			Bond Future	11.8125	11.8565	77.2722	77.0052	0
07/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3779.4500	3635.8400	3.7795	3.6358	449
07/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2651.6100	2775.0100	2.6516	2.7750	0
07/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5681.4300	5502.7100	5.6814	5.5027	449
07/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1675.1900	1763.4800	1.6752	1.7635	0
07/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	7847.2000	7640.7000	7.8472	7.6407	0
07/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	1034.0800	1094.5900	1.0341	1.0946	0
07/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	10990.2700	10758.0400	10.9903	10.7580	0
07/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	530.3600	565.1400	0.5304	0.5651	449
07/08/2024	2044 On 08-May-25			Bond Future	11.9206	11.9663	78.8815	78.6086	0
07/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6797.9000	6616.5400	6.7979	6.6165	0
07/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2241.2600	2332.8100	2.2413	2.3328	0
07/08/2024	2044 On 07-August-25			Bond Future	12.0399	12.0874	76.1067	75.8278	0
07/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9351.9600	9152.3600	9.3520	9.1524	0
07/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2283.3000	2362.5500	2.2833	2.3626	0
07/08/2024	2044 On 06-November-25			Bond Future	12.1641	12.2135	77.6144	77.3296	0
07/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4377.1900	4246.8800	4.3772	4.2469	0
07/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	6051.5100	6206.0100	6.0515	6.2060	0
07/08/2024	2046 On 07-November-24			Bond Future	119.4737	119.1149	119.4737	119.1149	18,131
07/08/2024	2046 On 06-February-25			Bond Future	122.0303	121.6633	122.0303	121.6633	0
07/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8020.2900	7653.2800	8.0203	7.6533	0
07/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2046 On 08-May-25			Bond Future	122.3616	121.9862	122.3616	121.9862	0
07/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	391.5900	16.2200	0.3916	0.0162	0
07/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2046 On 07-August-25			Bond Future	124.8923	124.5088	124.8923	124.5088	0
07/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6202.2900	5818.7500	6.2023	5.8188	0
07/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2046 On 06-November-25			Bond Future	125.1263	124.7344	125.1263	124.7344	0
07/08/2024	2046 On 06-November-25	125.41	Call	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
07/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	283.7500	675.5900	0.2838	0.6756	0
07/08/2024	2050 On 07-November-24			Bond Future	120.8909	120.9985	120.8909	120.9985	15,424
07/08/2024	2050 On 06-February-25			Bond Future	121.1263	121.2358	121.1263	121.2358	0
07/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5526.3200	5635.7800	5.5263	5.6358	0
07/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2050 On 08-May-25			Bond Future	123.6802	123.7913	123.6802	123.7913	0
07/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2520.2100	2631.3000	2.5202	2.6313	0
07/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2050 On 07-August-25			Bond Future	123.8404	123.9534	123.8404	123.9534	0
07/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3950.3900	4063.3500	3.9504	4.0634	0
07/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	2050 On 06-November-25			Bond Future	126.3324	126.4472	126.3324	126.4472	0
07/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1912.4200	2027.1900	1.9124	2.0272	0
07/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	AL37 On 01-August-24			Index Future	1010.9660	1010.9660	1010.9660	1,010.9660	0
07/08/2024	AL37 On 07-November-24			Index Future	1034.7430	1034.8110	1034.7430	1,034.8110	0
07/08/2024	AL37 On 06-February-25			Index Future	1056.6380	1056.7020	1056.6380	1,056.7020	0
07/08/2024	AL37 On 08-May-25			Index Future	1078.6830	1078.7440	1078.6830	1,078.7440	0
07/08/2024	AL37 On 07-August-25			Index Future	1100.7770	1100.8340	1100.7770	1,100.8340	0
07/08/2024	AL37 On 06-November-25			Index Future	1122.7370	1122.7910	1122.7370	1,122.7910	0
07/08/2024	AL7T On 01-August-24			Index Future	1194.3270	1194.3270	1194.3270	1,194.3270	0
07/08/2024	AL7T On 07-November-24			Index Future	1221.2290	1221.0610	1221.2290	1,221.0610	0
07/08/2024	AL7T On 06-February-25			Index Future	1247.0700	1246.8930	1247.0700	1,246.8930	0
07/08/2024	AL7T On 08-May-25			Index Future	1273.0870	1272.9010	1273.0870	1,272.9010	0
07/08/2024	AL7T On 07-August-25			Index Future	1299.1630	1298.9680	1299.1630	1,298.9680	0
07/08/2024	AL7T On 06-November-25			Index Future	1325.0810	1324.8770	1325.0810	1,324.8770	0
07/08/2024	ALBI On 01-August-24			Index Future	1033.3530	1033.3530	1033.3530	1,033.3530	0
07/08/2024	ALBI On 07-November-24			Index Future	1055.4610	1054.2680	1055.4610	1,054.2680	122

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	ALBI On 06-February-25			Index Future	1077.7940	1076.5720	1077.7940	1,076.5720	0
07/08/2024	ALBI On 08-May-25			Index Future	1100.2800	1099.0280	1100.2800	1,099.0280	0
07/08/2024	ALBI On 07-August-25			Index Future	1122.8160	1121.5340	1122.8160	1,121.5340	0
07/08/2024	ALBI On 06-November-25			Index Future	1145.2160	1143.9030	1145.2160	1,143.9030	0
07/08/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/08/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
07/08/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
07/08/2024	C303 On 28-February-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
07/08/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	ES33 On 07-November-24			Bond Future	11.7051	11.7116	78.3962	78.3664	0
07/08/2024	ES33 On 06-February-25			Bond Future	11.8380	11.8449	80.0736	80.0428	0
07/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6341.9800	6311.2100	6.3420	6.3112	0
07/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES33 On 08-May-25			Bond Future	11.9790	11.9863	77.9590	77.9273	0
07/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3187.0100	3155.2600	3.1870	3.1553	0
07/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES33 On 07-August-25			Bond Future	12.1345	12.1422	79.5691	79.5363	0
07/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5764.4600	5731.6600	5.7645	5.7317	0
07/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES33 On 06-November-25			Bond Future	12.3164	12.3246	77.3675	77.3337	0
07/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1282.6900	1316.5200	1.2827	1.3165	0
07/08/2024	ES42 On 07-November-24			Bond Future	12.1122	12.1497	74.4174	74.2049	0
07/08/2024	ES42 On 06-February-25			Bond Future	12.2239	12.2629	76.0087	75.7913	0
07/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7615.2400	7397.8300	7.6152	7.3978	0
07/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES42 On 08-May-25			Bond Future	12.3462	12.3867	73.3424	73.1201	0
07/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4711.4900	4489.1900	4.7115	4.4892	0
07/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES42 On 07-August-25			Bond Future	12.4757	12.5179	74.8548	74.6275	0
07/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6582.6100	6355.3500	6.5826	6.3554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES42 On 06-November-25			Bond Future	12.6216	12.6655	72.0900	71.8578	0
07/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1243.8700	1476.0600	1.2439	1.4761	0
07/08/2024	GOVI On 01-August-24			GOVI	1017.7600	1017.7600	1017.7600	1,017.7600	0
07/08/2024	GOVI On 07-November-24			GOVI	1039.6330	1038.5130	1039.6330	1,038.5130	686
07/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	908530.0000	897330.0000	90.8530	89.7330	0
07/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	908430.0000	897230.0000	90.8430	89.7230	0
07/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	908330.0000	897130.0000	90.8330	89.7130	0
07/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GOVI On 06-February-25			GOVI	1061.6320	1060.4830	1061.6320	1,060.4830	0
07/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	896320.0000	884830.0000	89.6320	88.4830	0
07/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GOVI On 08-May-25			GOVI	1083.7800	1082.6030	1083.7800	1,082.6030	0
07/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	617800.0000	606030.0000	61.7800	60.6030	0
07/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GOVI On 07-August-25			GOVI	1105.9790	1104.7730	1105.9790	1,104.7730	0
07/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	949790.0000	937730.0000	94.9790	93.7730	0
07/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GOVI On 06-November-25			GOVI	1128.0430	1126.8080	1128.0430	1,126.8080	0
07/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	160430.0000	148080.0000	16.0430	14.8080	0
07/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
07/08/2024	IGOV On 01-August-24			Index Future	359.5970	359.5970	359.5970	359.5970	0
07/08/2024	IGOV On 07-November-24			Index Future	368.4420	368.2210	368.4420	368.2210	594
07/08/2024	IGOV On 06-February-25			Index Future	376.3260	376.0990	376.3260	376.0990	0
07/08/2024	IGOV On 08-May-25			Index Future	384.2630	384.0300	384.2630	384.0300	0
07/08/2024	IGOV On 07-August-25			Index Future	392.2180	391.9780	392.2180	391.9780	0
07/08/2024	IGOV On 06-November-25			Index Future	400.1250	399.8790	400.1250	399.8790	0
07/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
07/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
07/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
07/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
07/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
07/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
07/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
07/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
07/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
07/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
07/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
07/08/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
07/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
07/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
07/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
07/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
07/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
07/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
07/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
07/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
07/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
07/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
07/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
07/08/2024	R035 On 07-November-24			Bond Future	10.9800	10.9913	88.9664	88.9036	127,110
07/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6620.2300	6571.6300	6.6202	6.5716	0
07/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	357.3700	371.5400	0.3574	0.3715	0
07/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6664.6100	6615.8500	6.6646	6.6159	0
07/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	351.7900	365.8000	0.3518	0.3658	0
07/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6709.1200	6660.2100	6.7091	6.6602	0
07/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	346.3800	360.2400	0.3464	0.3602	0
07/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6753.5800	6704.5000	6.7536	6.7045	1,000
07/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	340.9700	354.6600	0.3410	0.3547	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11378.3100	11318.6500	11.3783	11.3187	0
07/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	49.5100	52.6200	0.0495	0.0526	1,000
07/08/2024	R035 On 06-February-25			Bond Future	11.0792	11.0911	90.8489	90.7844	0
07/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7607.8900	7560.3500	7.6079	7.5604	0
07/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	780.0700	797.0600	0.7801	0.7971	0
07/08/2024	R035 On 08-May-25			Bond Future	11.1819	11.1944	88.2287	88.1625	0
07/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4282.1800	4249.7800	4.2822	4.2498	400
07/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2820.8100	2854.6600	2.8208	2.8547	0
07/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5337.5400	5300.4100	5.3375	5.3004	0
07/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2235.9300	2265.0500	2.2359	2.2651	0
07/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8714.6000	8666.3700	8.7146	8.6664	0
07/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1131.8500	1149.8700	1.1319	1.1499	400
07/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11191.8800	11137.5100	11.1919	11.1375	0
07/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	640.9300	652.8100	0.6409	0.6528	400
07/08/2024	R035 On 07-August-25			Bond Future	11.2973	11.3104	90.0320	89.9640	0
07/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8597.0500	8551.7300	8.5971	8.5517	0
07/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1936.7800	1959.4800	1.9368	1.9595	0
07/08/2024	R035 On 06-November-25			Bond Future	11.4343	11.4480	87.3103	87.2405	0
07/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3867.6900	3838.9500	3.8677	3.8390	0
07/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	5068.4100	5109.4500	5.0684	5.1095	0
07/08/2024	R053 On 07-November-24			Bond Future	11.6292	11.6664	101.3092	101.0028	3,638
07/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9444.9500	9192.7400	9.4450	9.1927	0
07/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	637.9700	692.1900	0.6380	0.6922	0
07/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9505.6900	9252.8800	9.5057	9.2529	0
07/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	629.0600	682.6800	0.6291	0.6827	0
07/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9566.4700	9313.0700	9.5665	9.3131	0
07/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	620.2800	673.3100	0.6203	0.6733	0
07/08/2024	R053 On 06-February-25			Bond Future	11.7222	11.7608	103.4521	103.1387	0
07/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10510.0200	10269.9900	10.5100	10.2700	0
07/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1438.2100	1511.6100	1.4382	1.5116	0
07/08/2024	R053 On 08-May-25			Bond Future	11.8220	11.8621	99.7376	99.4173	0
07/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9163.9600	8951.1500	9.1640	8.9512	0
07/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2993.5600	3101.0800	2.9936	3.1011	0
07/08/2024	R053 On 07-August-25			Bond Future	11.9296	11.9713	101.7739	101.4465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	11838.9200	11605.6700	11.8389	11.6057	0
07/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2899.1400	2993.3000	2.8991	2.9933	0
07/08/2024	R053 On 06-November-25			Bond Future	12.0502	12.0936	97.9263	97.5919	0
07/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5577.3400	5425.6900	5.5773	5.4257	0
07/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	7865.3500	8048.0900	7.8654	8.0481	0
07/08/2024	R186 On 07-November-24			Bond Future	8.2510	8.2504	108.3821	108.3831	130,839
07/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1812.4300	1815.2200	1.8124	1.8152	0
07/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	114.3400	116.1300	0.1143	0.1161	0
07/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1828.8300	1831.6000	1.8288	1.8316	0
07/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	111.6300	113.4000	0.1116	0.1134	0
07/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1845.2700	1848.0200	1.8453	1.8480	0
07/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	108.9700	110.7200	0.1090	0.1107	0
07/08/2024	R186 On 06-February-25			Bond Future	8.2035	8.2032	105.3612	105.3617	0
07/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1716.5900	1718.7300	1.7166	1.7187	0
07/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	294.5100	296.1300	0.2945	0.2961	0
07/08/2024	R186 On 08-May-25			Bond Future	8.1662	8.1662	107.5568	107.5569	0
07/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1041.3600	1042.8200	1.0414	1.0428	0
07/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	582.6300	583.9900	0.5826	0.5840	0
07/08/2024	R186 On 07-August-25			Bond Future	8.1442	8.1445	104.4422	104.4418	0
07/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1625.8200	1626.3200	1.6258	1.6263	1,983
07/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	250.8300	251.6900	0.2508	0.2517	0
07/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2096.0500	2096.3300	2.0961	2.0963	0
07/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	140.9900	141.6300	0.1410	0.1416	0
07/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2730.0600	2730.0900	2.7301	2.7301	0
07/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	62.6500	63.0400	0.0627	0.0630	1,983
07/08/2024	R186 On 06-November-25			Bond Future	8.1636	8.1644	106.5152	106.5143	0
07/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	633.1200	633.3900	0.6331	0.6334	0
07/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	668.8000	669.9500	0.6688	0.6700	0
07/08/2024	R202 On 07-November-24			Bond Future	269.5759	269.1727	269.5759	269.1727	1,076
07/08/2024	R202 On 06-February-25			Bond Future	270.1433	269.7301	270.1433	269.7301	0
07/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3353.2600	2940.0500	3.3533	2.9401	0
07/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R202 On 08-May-25			Bond Future	275.8394	275.4165	275.8394	275.4165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3529.3800	3106.4600	3.5294	3.1065	0
07/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R202 On 07-August-25			Bond Future	276.2406	275.8076	276.2406	275.8076	0
07/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4640.6100	4207.6100	4.6406	4.2076	0
07/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R202 On 06-November-25			Bond Future	281.8004	281.3575	281.8004	281.3575	0
07/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6160.3600	5717.5100	6.1604	5.7175	0
07/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R209 On 07-November-24			Bond Future	11.0981	11.1042	69.8158	69.7856	15,780
07/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5603.1800	5583.2100	5.6032	5.5832	0
07/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	364.0600	374.2900	0.3641	0.3743	0
07/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5642.1800	5622.1200	5.6422	5.6221	0
07/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	358.4300	368.5700	0.3584	0.3686	0
07/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5681.2300	5661.0500	5.6812	5.6611	0
07/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	352.9000	362.9200	0.3529	0.3629	0
07/08/2024	R209 On 06-February-25			Bond Future	11.1864	11.1928	71.2927	71.2615	0
07/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6541.7900	6521.6400	6.5418	6.5216	0
07/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	757.0500	768.0600	0.7571	0.7681	0
07/08/2024	R209 On 08-May-25			Bond Future	11.2828	11.2894	69.6227	69.5906	0
07/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4849.0900	4833.4800	4.8491	4.8335	0
07/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	2006.1600	2022.6600	2.0062	2.0227	0
07/08/2024	R209 On 07-August-25			Bond Future	11.3886	11.3956	71.0452	71.0122	0
07/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7577.2200	7557.5100	7.5772	7.5575	0
07/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1810.2500	1823.6200	1.8103	1.8236	0
07/08/2024	R209 On 06-November-25			Bond Future	11.5099	11.5172	69.3025	69.2684	0
07/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3516.5700	3504.4500	3.5166	3.5045	0
07/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4643.2800	4665.3100	4.6433	4.6653	0
07/08/2024	R210 On 07-November-24			Bond Future	240.5362	240.5492	240.5362	240.5492	1,415
07/08/2024	R210 On 06-February-25			Bond Future	245.6837	245.6959	245.6837	245.6959	0
07/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6073.6700	6085.9100	6.0737	6.0859	0
07/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R210 On 08-May-25			Bond Future	247.4661	247.4776	247.4661	247.4776	0
07/08/2024	R210 On 08-May-25	248.03	Call	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
07/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	563.9000	552.4200	0.5639	0.5524	0
07/08/2024	R210 On 07-August-25			Bond Future	252.5860	252.5966	252.5860	252.5966	0
07/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4146.0100	4156.5600	4.1460	4.1566	0
07/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R210 On 06-November-25			Bond Future	254.2161	254.2258	254.2161	254.2258	0
07/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2076.1300	2085.7600	2.0761	2.0858	0
07/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
07/08/2024	R213 On 07-November-24			Bond Future	9.8660	9.8614	88.1804	88.2001	75,069
07/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5613.7500	5635.2300	5.6138	5.6352	0
07/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	160.5200	162.3200	0.1605	0.1623	0
07/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5649.8800	5671.3500	5.6499	5.6714	0
07/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	157.6900	159.4800	0.1577	0.1595	0
07/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5685.9600	5707.4200	5.6860	5.7074	0
07/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	154.8400	156.6200	0.1548	0.1566	0
07/08/2024	R213 On 06-February-25			Bond Future	9.9379	9.9331	90.0464	90.0661	0
07/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6003.0300	6023.3900	6.0030	6.0234	0
07/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	453.2100	453.8800	0.4532	0.4539	0
07/08/2024	R213 On 08-May-25			Bond Future	10.0151	10.0101	88.3635	88.3833	0
07/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3628.9100	3645.8500	3.6289	3.6459	0
07/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1655.1400	1652.3400	1.6551	1.6523	0
07/08/2024	R213 On 07-August-25			Bond Future	10.1074	10.1022	90.1705	90.1902	0
07/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6771.6200	6790.3100	6.7716	6.7903	0
07/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1068.2300	1067.1600	1.0682	1.0672	0
07/08/2024	R213 On 06-November-25			Bond Future	10.2291	10.2238	88.4061	88.4258	0
07/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2647.6000	2660.3400	2.6476	2.6603	0
07/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3311.1600	3304.1700	3.3112	3.3042	0
07/08/2024	R214 On 07-November-24			Bond Future	11.4912	11.5282	64.8844	64.6916	20,267
07/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5791.2100	5632.3600	5.7912	5.6324	0
07/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	388.9100	422.8500	0.3889	0.4229	0
07/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5830.8200	5671.5600	5.8308	5.6716	0
07/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	383.0500	416.5800	0.3831	0.4166	0
07/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	5870.5400	5710.8800	5.8705	5.7109	0
07/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	377.3400	410.4700	0.3773	0.4105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	R214 On 06-February-25			Bond Future	11.5831	11.6215	66.2574	66.0602	0
07/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3097.4400	2993.2300	3.0974	2.9932	554
07/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2247.6000	2340.5600	2.2476	2.3406	0
07/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4702.3300	4571.5300	4.7023	4.5715	554
07/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1407.9400	1474.3100	1.4079	1.4743	0
07/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6325.9000	6176.0600	6.3259	6.1761	0
07/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	909.1300	956.4600	0.9091	0.9565	0
07/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9694.2300	9519.6400	9.6942	9.5196	0
07/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	366.1400	388.7200	0.3661	0.3887	554
07/08/2024	R214 On 08-May-25			Bond Future	11.6765	11.7163	64.3325	64.1310	0
07/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5458.4000	5327.1000	5.4584	5.3271	0
07/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1940.1900	2010.4300	1.9402	2.0104	0
07/08/2024	R214 On 07-August-25			Bond Future	11.7790	11.8202	65.6474	65.4414	0
07/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7609.3700	7465.3300	7.6094	7.4653	0
07/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	2049.0400	2110.9700	2.0490	2.1110	0
07/08/2024	R214 On 06-November-25			Bond Future	11.8966	11.9394	63.6482	63.4378	0
07/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3696.4400	3599.6500	3.6964	3.5997	0
07/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4980.6000	5094.1800	4.9806	5.0942	0
07/08/2024	R248 On 07-November-24			Bond Future	11.6137	11.6508	78.8541	78.6164	250,820
07/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7333.5200	7134.9200	7.3335	7.1349	0
07/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	436.8600	475.9600	0.4369	0.4760	0
07/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7381.5200	7182.4700	7.3815	7.1825	0
07/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	430.4300	469.0800	0.4304	0.4691	0
07/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7429.4500	7229.9400	7.4295	7.2299	0
07/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	424.0100	462.2000	0.4240	0.4622	0
07/08/2024	R248 On 06-February-25			Bond Future	11.7082	11.7468	80.5226	80.2795	10,000
07/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7230.1000	7052.6000	7.2301	7.0526	0
07/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1323.8700	1389.4600	1.3239	1.3895	0
07/08/2024	R248 On 08-May-25			Bond Future	11.8040	11.8440	77.7505	77.5020	0
07/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7024.1600	6859.6500	7.0242	6.8597	0
07/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2330.2000	2414.2000	2.3302	2.4142	0
07/08/2024	R248 On 07-August-25			Bond Future	11.9089	11.9504	79.3392	79.0852	0
07/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9514.9500	9332.2800	9.5150	9.3323	0
07/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2209.8000	2281.0600	2.2098	2.2811	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	R248 On 06-November-25			Bond Future	12.0286	12.0717	76.4678	76.2084	0
07/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4417.4100	4299.5000	4.4174	4.2995	0
07/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6191.8900	6333.3800	6.1919	6.3334	0
07/08/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
07/08/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0