



Johannesburg Stock Exchange  
 One Exchange Square, Gwen Lane, Sandown, South Africa  
 Private Bag X991174, Sandton 2146  
 T: +27 11 520 7000 | F: +27 11 520 8584  
 www.jse.co.za  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 08/01/2024 TO: 08/01/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	2025 On 01-February-24			Bond Future	176.32	176.3855	176.3234	176.3855	11,360.00
08/01/2024	2025 On 02-May-24			Bond Future	180.26	180.3255	180.2619	180.3255	0.00
08/01/2024	2025 On 01-August-24			Bond Future	182.47	182.5324	182.4677	182.5324	0.00
08/01/2024	2025 On 07-November-24			Bond Future	186.78	186.8415	186.7761	186.8415	75.00
08/01/2024	2029 On 01-February-24			Bond Future	129.47	129.4521	129.4733	129.4521	7,360.00
08/01/2024	2029 On 02-May-24			Bond Future	131.00	130.9749	130.9964	130.9749	0.00
08/01/2024	2029 On 01-August-24			Bond Future	133.94	133.9158	133.9381	133.9158	0.00
08/01/2024	2029 On 07-November-24			Bond Future	135.70	135.6718	135.6952	135.6718	66.00
08/01/2024	2029 On 06-February-25			Bond Future	138.61	138.5865	138.6110	138.5865	0.00
08/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6211	6	6	6	0.00
08/01/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2030 On 01-February-24			Bond Future	9.86	91.8451	91.8903	91.8451	99,105.00
08/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6072	6	6	6	0.00
08/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6033	6	6	6	0.00
08/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6110	6	6	6	0.00
08/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	5879	6	6	6	0.00
08/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	796	1	1	1	1,360.00
08/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	132	0	0	0	400.00
08/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1203	1	1	1	400.00
08/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	8870	9	9	9	0.00
08/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2316	2	2	2	500.00
08/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	7974	8	8	8	0.00
08/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	692	1	1	1	500.00
08/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	1496	1	1	1	200.00
08/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	4674	5	5	5	0.00
08/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	7560	8	8	8	0.00
08/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	7937	8	8	8	0.00
08/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	992	1	1	1	500.00
08/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
08/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	385	0	0	0	0.00
08/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
08/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	224	0	0	0	0.00
08/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	10	0	0	0	700.00
08/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	546	1	1	1	0.00
08/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	99	0	0	0	0.00
08/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
08/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	1342	1	1	1	0.00
08/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
08/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	305	0	0	0	0.00
08/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	3	0	0	0	1,360.00
08/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	482	1	0	1	0.00
08/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	2	0	0	0	0.00
08/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	2	0	0	0	0.00
08/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	2	0	0	0	0.00
08/01/2024	2030 On 02-May-24			Bond Future	9.91	93.8742	93.9203	93.8742	23,830.00
08/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1294	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1275	1	1	1	0.00
08/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1314	1	1	1	0.00
08/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1006	1	1	1	1,000.00
08/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2062	2	2	2	1,000.00
08/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	7906	8	8	8	0.00
08/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	9452	9	9	9	0.00
08/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4015	4	4	4	1,080.00
08/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3375	3	3	3	500.00
08/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5024	5	5	5	500.00
08/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12117	12	12	12	0.00
08/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	3	0	0	0	500.00
08/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	237	0	0	0	0.00
08/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	521	1	1	1	0.00
08/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	23	0	0	0	1,080.00
08/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	382	0	0	0	0.00
08/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	62	0	0	0	1,000.00
08/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	1033	1	1	1	0.00
08/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	2015	2	2	2	0.00
08/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1624	2	2	2	0.00
08/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1667	2	2	2	0.00
08/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1645	2	2	2	0.00
08/01/2024	2030 On 01-August-24			Bond Future	9.96	91.9540	92.0014	91.9540	0.00
08/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	2897	3	3	3	0.00
08/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	2923	3	3	3	0.00
08/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	2871	3	3	3	0.00
08/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1270	1	1	1	0.00
08/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	1245	1	1	1	0.00
08/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1258	1	1	1	0.00
08/01/2024	2030 On 07-November-24			Bond Future	10.03	94.0996	94.1485	94.0996	1,652.00
08/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4030	4	4	4	0.00
08/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4056	4	4	4	0.00
08/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4004	4	4	4	0.00
08/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1360	1	1	1	0.00
08/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1339	1	1	1	0.00
08/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1349	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2030 On 06-February-25			Bond Future	10.11	92.0876	92.1379	92.0876	0.00
08/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	3750	4	4	4	0.00
08/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1718	2	2	2	0.00
08/01/2024	2032 On 01-February-24			Bond Future	10.70	89.7125	89.7663	89.7125	92,242.00
08/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	5344	5	5	5	0.00
08/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	5388	5	5	5	0.00
08/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	5300	5	5	5	0.00
08/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	1378	1	1	1	8,500.00
08/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6051	6	6	6	0.00
08/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	923	1	1	1	1,200.00
08/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	8737	9	9	9	0.00
08/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	2	0	0	0	1,200.00
08/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	483	1	0	1	500.00
08/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2094	2	2	2	500.00
08/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	9203	9	9	9	0.00
08/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	983	1	1	1	200.00
08/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	4945	5	5	5	0.00
08/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	8226	8	8	8	0.00
08/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3095	3	3	3	0.00
08/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4058	4	4	4	0.00
08/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	3182	3	3	3	0.00
08/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1207	1	1	1	0.00
08/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	494	1	0	1	17,000.00
08/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	97	0	0	0	8,500.00
08/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	48	0	0	0	8,500.00
08/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	104	0	0	0	17,000.00
08/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	1	0	0	0	200.00
08/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	24	0	0	0	200.00
08/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	609	1	1	1	0.00
08/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	1	0	0	0	500.00
08/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	232	0	0	0	0.00
08/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	1038	1	1	1	0.00
08/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	646	1	1	1	0.00
08/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	3473	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	1	0	0	0	1,200.00
08/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	9	0	0	0	0.00
08/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	424	0	0	0	0.00
08/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	18	0	0	0	0.00
08/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	17	0	0	0	0.00
08/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	17	0	0	0	0.00
08/01/2024	2032 On 02-May-24			Bond Future	10.78	87.5323	87.5873	87.5323	61,402.00
08/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	935	1	1	1	1,000.00
08/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2031	2	2	2	1,000.00
08/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	9479	9	9	9	0.00
08/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	3534	4	4	4	1,550.00
08/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1509	2	2	2	1,550.00
08/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	11245	11	11	11	0.00
08/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1376	1	1	1	500.00
08/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	2692	3	3	3	500.00
08/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	10579	11	11	11	0.00
08/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1290	1	1	1	0.00
08/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1311	1	1	1	0.00
08/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1270	1	1	1	0.00
08/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1333	1	1	1	500.00
08/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3069	3	3	3	0.00
08/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5197	5	5	5	0.00
08/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	459	0	0	0	500.00
08/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	1049	1	1	1	500.00
08/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	2343	2	2	2	0.00
08/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	2425	2	2	2	0.00
08/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	2370	2	2	2	0.00
08/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	2397	2	2	2	0.00
08/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	48	0	0	0	500.00
08/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	1229	1	1	1	0.00
08/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	33	0	0	0	1,550.00
08/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	869	1	1	1	0.00
08/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	2132	2	2	2	0.00
08/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	86	0	0	0	1,000.00
08/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1651	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	2289	2	2	2	0.00
08/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2970	3	3	3	0.00
08/01/2024	2032 On 01-August-24			Bond Future	10.86	89.4768	89.5331	89.4768	0.00
08/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3136	3	3	3	0.00
08/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3108	3	3	3	0.00
08/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3164	3	3	3	0.00
08/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1824	2	2	2	0.00
08/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1859	2	2	2	0.00
08/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1841	2	2	2	0.00
08/01/2024	2032 On 07-November-24			Bond Future	10.96	87.3979	87.4560	87.3979	1,526.00
08/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	10442	10	10	10	0.00
08/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	4682	5	5	5	1,615.00
08/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4203	4	4	4	0.00
08/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4174	4	4	4	0.00
08/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4232	4	4	4	0.00
08/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1893	2	2	2	0.00
08/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1922	2	2	2	0.00
08/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1907	2	2	2	0.00
08/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	411	0	0	0	1,615.00
08/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1690	2	2	2	0.00
08/01/2024	2032 On 06-February-25			Bond Future	11.08	89.2519	89.3116	89.2519	0.00
08/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	4630	5	5	5	0.00
08/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1867	2	2	2	0.00
08/01/2024	2033 On 01-February-24			Bond Future	122.41	122.3912	122.4132	122.3912	8,052.00
08/01/2024	2033 On 02-May-24			Bond Future	123.68	123.6596	123.6820	123.6596	0.00
08/01/2024	2033 On 01-August-24			Bond Future	126.46	126.4364	126.4595	126.4364	0.00
08/01/2024	2033 On 07-November-24			Bond Future	127.94	127.9183	127.9426	127.9183	0.00
08/01/2024	2033 On 06-February-25			Bond Future	130.69	130.6665	130.6919	130.6665	0.00
08/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	5752	6	6	6	0.00
08/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/01/2024	2037 On 01-February-24			Bond Future	11.97	77.4876	77.5487	77.4876	136,122.00
08/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	2186	2	2	2	0.00
08/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	2145	2	2	2	0.00
08/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	2227	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	9609	10	10	10	0.00
08/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	4972	5	5	5	0.00
08/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	1326	1	1	1	2,500.00
08/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	32	0	0	0	2,500.00
08/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	688	1	1	1	0.00
08/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
08/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	322	0	0	0	0.00
08/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	344	0	0	0	0.00
08/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	333	0	0	0	0.00
08/01/2024	2037 On 02-May-24			Bond Future	12.08	79.1994	79.2619	79.1994	230.00
08/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	695	1	1	1	0.00
08/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	681	1	1	1	0.00
08/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	710	1	1	1	0.00
08/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	4161	4	4	4	0.00
08/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	4245	4	4	4	0.00
08/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	4203	4	4	4	0.00
08/01/2024	2037 On 01-August-24			Bond Future	12.19	76.7028	76.7668	76.7028	0.00
08/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	8581	9	9	9	0.00
08/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	6125	6	6	6	0.00
08/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	2621	3	3	3	0.00
08/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	2648	3	3	3	1,383.00
08/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	2594	3	3	3	0.00
08/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	3127	3	3	3	0.00
08/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	3075	3	3	3	0.00
08/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	3101	3	3	3	0.00
08/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	1248	1	1	1	1,383.00
08/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	713	1	1	1	1,383.00
08/01/2024	2037 On 07-November-24			Bond Future	12.32	78.4917	78.5575	78.4917	9,175.00
08/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4236	4	4	4	0.00
08/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4266	4	4	4	0.00
08/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4206	4	4	4	0.00
08/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2942	3	3	3	0.00
08/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2902	3	3	3	0.00
08/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2922	3	3	3	0.00
08/01/2024	2037 On 06-February-25			Bond Future	12.46	75.8965	75.9641	75.8965	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	4854	5	5	5	0.00
08/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	3351	3	3	3	0.00
08/01/2024	2038 On 01-February-24			Bond Future	131.27	131.6203	131.2686	131.6203	3,549.00
08/01/2024	2038 On 02-May-24			Bond Future	134.20	134.5605	134.2007	134.5605	1,706.00
08/01/2024	2038 On 01-August-24			Bond Future	135.14	135.5093	135.1417	135.5093	0.00
08/01/2024	2038 On 07-November-24			Bond Future	138.33	138.7076	138.3320	138.7076	0.00
08/01/2024	2038 On 06-February-25			Bond Future	139.18	139.5617	139.1786	139.5617	0.00
08/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	3949	4	4	4	0.00
08/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/01/2024	2040 On 01-February-24			Bond Future	12.33	77.1013	77.1371	77.1013	131,292.00
08/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1032	1	1	1	0.00
08/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	917	1	1	1	0.00
08/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	3281	3	3	3	0.00
08/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	8133	8	8	8	0.00
08/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1062	1	1	1	0.00
08/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1003	1	1	1	0.00
08/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	992	1	1	1	0.00
08/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	939	1	1	1	0.00
08/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	2	0	0	0	0.00
08/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	155	0	0	0	0.00
08/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	1076	1	1	1	0.00
08/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	965	1	1	1	0.00
08/01/2024	2040 On 02-May-24			Bond Future	12.44	78.8047	78.8412	78.8047	500.00
08/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	498	1	0	1	0.00
08/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	510	1	1	1	0.00
08/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	487	0	0	0	0.00
08/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	5401	5	5	5	0.00
08/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	5302	5	5	5	0.00
08/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	5351	5	5	5	0.00
08/01/2024	2040 On 01-August-24			Bond Future	12.56	76.0490	76.0864	76.0490	0.00
08/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2354	2	2	2	0.00
08/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2328	2	2	2	0.00
08/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	2380	2	2	2	0.00
08/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	3609	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	3669	4	4	4	0.00
08/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	3638	4	4	4	0.00
08/01/2024	2040 On 07-November-24			Bond Future	12.70	77.8222	77.8610	77.8222	8,697.00
08/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4188	4	4	4	0.00
08/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4158	4	4	4	0.00
08/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	4218	4	4	4	0.00
08/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	3355	3	3	3	0.00
08/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	3400	3	3	3	0.00
08/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	3378	3	3	3	0.00
08/01/2024	2040 On 06-February-25			Bond Future	12.84	74.9619	75.0018	74.9619	0.00
08/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	4520	5	5	5	0.00
08/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3943	4	4	4	0.00
08/01/2024	2044 On 01-February-24			Bond Future	12.42	73.1162	73.2377	73.1162	94,930.00
08/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	4507	4	5	4	0.00
08/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	646	1	1	1	0.00
08/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	624	1	1	1	0.00
08/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	669	1	1	1	0.00
08/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	3312	3	3	3	0.00
08/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	161	0	0	0	15,000.00
08/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	1424	2	1	2	0.00
08/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	1494	2	1	2	0.00
08/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	1458	2	1	2	0.00
08/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	62	0	0	0	5,000.00
08/01/2024	2044 On 02-May-24			Bond Future	12.53	74.7316	74.8556	74.7316	284.00
08/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	466	0	0	0	0.00
08/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	455	0	0	0	0.00
08/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	477	0	0	0	0.00
08/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	5569	6	6	6	0.00
08/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	5672	6	6	6	0.00
08/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	5620	6	6	6	0.00
08/01/2024	2044 On 01-August-24			Bond Future	12.65	72.0105	72.1375	72.0105	0.00
08/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2076	2	2	2	0.00
08/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2101	2	2	2	0.00
08/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2052	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	4126	4	4	4	0.00
08/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	4060	4	4	4	0.00
08/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	4093	4	4	4	0.00
08/01/2024	2044 On 07-November-24			Bond Future	12.78	73.6896	73.8198	73.6896	0.00
08/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4182	4	4	4	0.00
08/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4212	4	4	4	0.00
08/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4152	4	4	4	0.00
08/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	3512	4	4	4	0.00
08/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	3466	4	3	4	0.00
08/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	3489	4	3	4	0.00
08/01/2024	2044 On 06-February-25			Bond Future	12.92	70.8667	71.0001	70.8667	0.00
08/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	4568	5	5	5	0.00
08/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	4027	4	4	4	0.00
08/01/2024	2046 On 01-February-24			Bond Future	115.70	115.6817	115.7030	115.6817	11,904.00
08/01/2024	2046 On 02-May-24			Bond Future	116.14	116.1148	116.1364	116.1148	4,626.00
08/01/2024	2046 On 01-August-24			Bond Future	118.74	118.7220	118.7443	118.7220	0.00
08/01/2024	2046 On 07-November-24			Bond Future	119.34	119.3154	119.3387	119.3154	0.00
08/01/2024	2046 On 06-February-25			Bond Future	121.90	121.8772	121.9015	121.8772	0.00
08/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	7892	8	8	8	0.00
08/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/01/2024	2050 On 01-February-24			Bond Future	115.09	115.0675	115.0887	115.0675	10,813.00
08/01/2024	2050 On 02-May-24			Bond Future	117.66	117.6379	117.6596	117.6379	3,316.00
08/01/2024	2050 On 01-August-24			Bond Future	117.99	117.9714	117.9938	117.9714	0.00
08/01/2024	2050 On 07-November-24			Bond Future	120.78	120.7560	120.7793	120.7560	0.00
08/01/2024	2050 On 06-February-25			Bond Future	121.00	120.9807	121.0050	120.9807	0.00
08/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5405	5	5	5	0.00
08/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	AL37 On 01-February-24			Index Future	941.36	940.8600	941.3560	940.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	AL37 On 02-May-24			Index Future	962.15	961.6450	962.1490	961.6450	0.00
08/01/2024	AL37 On 01-August-24			Index Future	983.53	983.0130	983.5330	983.0130	0.00
08/01/2024	AL37 On 07-November-24			Index Future	1006.54	1005.9910	1006.5350	1005.9910	0.00
08/01/2024	AL37 On 06-February-25			Index Future	1027.97	1027.4030	1027.9710	1027.4030	0.00
08/01/2024	AL7T On 01-February-24			Index Future	1089.62	1096.5060	1089.6180	1096.5060	0.00
08/01/2024	AL7T On 02-May-24			Index Future	1113.69	1120.7290	1113.6860	1120.7290	0.00
08/01/2024	AL7T On 01-August-24			Index Future	1138.44	1145.6320	1138.4380	1145.6320	0.00
08/01/2024	AL7T On 07-November-24			Index Future	1165.06	1172.4120	1165.0630	1172.4120	0.00
08/01/2024	AL7T On 06-February-25			Index Future	1189.88	1197.3650	1189.8750	1197.3650	0.00
08/01/2024	ALBI On 01-February-24			Index Future	942.07	947.8940	942.0720	947.8940	104.00
08/01/2024	ALBI On 02-May-24			Index Future	962.88	968.8350	962.8820	968.8350	0.00
08/01/2024	ALBI On 01-August-24			Index Future	984.28	990.3630	984.2820	990.3630	0.00
08/01/2024	ALBI On 07-November-24			Index Future	1007.30	1013.5120	1007.3020	1013.5120	0.00
08/01/2024	ALBI On 06-February-25			Index Future	1028.75	1035.0840	1028.7540	1035.0840	0.00
08/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	ES33 On 01-February-24			Bond Future	12.34	76.0950	76.1474	76.0950	0.00
08/01/2024	ES33 On 02-May-24			Bond Future	12.47	73.9961	74.0495	73.9961	0.00
08/01/2024	ES33 On 01-August-24			Bond Future	12.61	75.6573	75.7121	75.6573	0.00
08/01/2024	ES33 On 07-November-24			Bond Future	12.78	73.6386	73.6950	73.6386	0.00
08/01/2024	ES33 On 06-February-25			Bond Future	12.96	75.2165	75.2744	75.2165	0.00
08/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1543	1	2	1	0.00
08/01/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	ES42 On 01-February-24			Bond Future	13.00	71.2094	71.2428	71.2094	0.00
08/01/2024	ES42 On 02-May-24			Bond Future	13.14	68.5375	68.5716	68.5375	0.00
08/01/2024	ES42 On 01-August-24			Bond Future	13.27	70.0758	70.1108	70.0758	0.00
08/01/2024	ES42 On 07-November-24			Bond Future	13.43	67.4597	67.4958	67.4597	0.00
08/01/2024	ES42 On 06-February-25			Bond Future	13.59	68.9025	68.9397	68.9025	0.00
08/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	546	1	1	1	0.00
08/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/01/2024	GOVI On 01-February-24			GOVI	928.66	934.1740	928.6570	934.1740	726.00
08/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	486770	54	49	54	0.00
08/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	486670	54	49	54	0.00
08/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	486570	54	49	54	0.00
08/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 02-May-24			GOVI	949.17	954.8110	949.1700	954.8110	0.00
08/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	4	0	4	0.00
08/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	4	0	4	0.00
08/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	4	0	4	0.00
08/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	18200	0	2	0	0.00
08/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	18100	0	2	0	0.00
08/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	18000	0	2	0	0.00
08/01/2024	GOVI On 01-August-24			GOVI	970.27	976.0280	970.2650	976.0280	0.00
08/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	268850	33	27	33	0.00
08/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	268750	33	27	33	0.00
08/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	268950	33	27	33	0.00
08/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 07-November-24			GOVI	992.96	998.8430	992.9570	998.8430	0.00
08/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	441670	50	44	50	0.00
08/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	441570	50	44	50	0.00
08/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	441770	50	44	50	0.00
08/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/01/2024	GOVI On 06-February-25			GOVI	1014.10	1020.1020	1014.1040	1020.1020	0.00
08/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	421040	48	42	48	0.00
08/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/01/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2024	IGOV On 01-February-24			Index Future	346.06	353.7660	346.0590	353.7660	606.00
08/01/2024	IGOV On 02-May-24			Index Future	353.79	361.6680	353.7890	361.6680	16.00
08/01/2024	IGOV On 01-August-24			Index Future	361.74	369.7900	361.7350	369.7900	0.00
08/01/2024	IGOV On 07-November-24			Index Future	370.28	378.5230	370.2830	378.5230	0.00
08/01/2024	IGOV On 06-February-25			Index Future	378.25	386.6610	378.2480	386.6610	0.00
08/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.37	91.6220	91.6300	91.6220	0.00
08/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.35	91.6550	91.6500	91.6550	0.00
08/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.6720	91.6800	91.6720	0.00
08/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.29	91.7520	91.7100	91.7520	0.00
08/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.20	91.7820	91.8000	91.7820	0.00
08/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.18	91.9120	91.8200	91.9120	0.00
08/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.03	92.1420	91.9700	92.1420	0.00
08/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.82	92.4610	92.1800	92.4610	0.00
08/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.51	92.5700	92.4900	92.5700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.37	92.6540	92.6300	92.6540	0.00
08/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.28	92.7100	92.7200	92.7100	0.00
08/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.36	92.5910	92.6450	92.5910	0.00
08/01/2024	R035 On 01-February-24			Bond Future	11.51	87.6229	87.6568	87.6229	67,954.00
08/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	9	0	0	0	400.00
08/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	219	0	0	0	400.00
08/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	9774	10	10	10	0.00
08/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	3714	4	4	4	0.00
08/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	3761	4	4	4	0.00
08/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	3666	4	4	4	0.00
08/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	97	0	0	0	0.00
08/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	89	0	0	0	0.00
08/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	93	0	0	0	0.00
08/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
08/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	2358	2	2	2	0.00
08/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	5038	5	5	5	0.00
08/01/2024	R035 On 02-May-24			Bond Future	11.60	85.0468	85.0815	85.0468	109,420.00
08/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1081	1	1	1	0.00
08/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1101	1	1	1	0.00
08/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1061	1	1	1	0.00
08/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	3292	3	3	3	0.00
08/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	3220	3	3	3	0.00
08/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	3256	3	3	3	0.00
08/01/2024	R035 On 01-August-24			Bond Future	11.69	86.9362	86.9719	86.9362	0.00
08/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3145	3	3	3	0.00
08/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3115	3	3	3	0.00
08/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3175	3	3	3	0.00
08/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2566	3	3	3	0.00
08/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2610	3	3	3	0.00
08/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2588	3	3	3	0.00
08/01/2024	R035 On 07-November-24			Bond Future	11.82	84.4497	84.4865	84.4497	19,875.00
08/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4379	4	4	4	0.00
08/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4348	4	4	4	0.00
08/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	4411	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2528	3	3	3	0.00
08/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2565	3	3	3	0.00
08/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2546	3	3	3	0.00
08/01/2024	R035 On 06-February-25			Bond Future	11.95	86.2417	86.2796	86.2417	0.00
08/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	4907	5	5	5	0.00
08/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2648	3	3	3	0.00
08/01/2024	R053 On 01-February-24			Bond Future	12.37	98.1633	98.2098	98.1633	0.00
08/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	4220	4	4	4	0.00
08/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	4160	4	4	4	0.00
08/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	4280	4	4	4	0.00
08/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	231	0	0	0	0.00
08/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	247	0	0	0	0.00
08/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	239	0	0	0	0.00
08/01/2024	R053 On 02-May-24			Bond Future	12.48	94.4672	94.5147	94.4672	5,189.00
08/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	5463	5	5	5	0.00
08/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	5512	6	6	6	0.00
08/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	5414	5	5	5	0.00
08/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1611	2	2	2	0.00
08/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1574	2	2	2	0.00
08/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1592	2	2	2	0.00
08/01/2024	R053 On 01-August-24			Bond Future	12.59	96.5655	96.6142	96.5655	0.00
08/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	6393	6	6	6	0.00
08/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	6438	6	6	6	0.00
08/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	6347	6	6	6	0.00
08/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2597	3	3	3	0.00
08/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	2555	3	3	3	0.00
08/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	2576	3	3	3	0.00
08/01/2024	R053 On 07-November-24			Bond Future	12.72	92.9463	92.9966	92.9463	0.00
08/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	5350	5	5	5	0.00
08/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	5389	5	5	5	0.00
08/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	5311	5	5	5	0.00
08/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4817	5	5	5	0.00
08/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	4755	5	5	5	0.00
08/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	4786	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R053 On 06-February-25			Bond Future	12.85	94.9158	94.9676	94.9158	0.00
08/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	5995	6	6	6	0.00
08/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	5408	5	5	5	0.00
08/01/2024	R186 On 01-February-24			Bond Future	8.69	105.8242	105.8504	105.8242	74,944.00
08/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2099	2	2	2	0.00
08/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2074	2	2	2	0.00
08/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2123	2	2	2	0.00
08/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	11	0	0	0	0.00
08/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	12	0	0	0	0.00
08/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	11	0	0	0	0.00
08/01/2024	R186 On 02-May-24			Bond Future	8.65	108.1620	108.1886	108.1620	11,233.00
08/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	158	0	0	0	0.00
08/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	153	0	0	0	0.00
08/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	162	0	0	0	0.00
08/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2637	3	3	3	2,030.00
08/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4071	4	4	4	0.00
08/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	41	0	0	0	2,030.00
08/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	130	0	0	0	0.00
08/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1701	2	2	2	0.00
08/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1740	2	2	2	0.00
08/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1720	2	2	2	0.00
08/01/2024	R186 On 01-August-24			Bond Future	8.61	105.2560	105.2834	105.2560	0.00
08/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1022	1	1	1	0.00
08/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1035	1	1	1	0.00
08/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1008	1	1	1	0.00
08/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	855	1	1	1	0.00
08/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	838	1	1	1	0.00
08/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	846	1	1	1	0.00
08/01/2024	R186 On 07-November-24			Bond Future	8.58	107.7126	107.7411	107.7126	44,537.00
08/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1764	2	2	2	0.00
08/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1750	2	2	2	0.00
08/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1778	2	2	2	0.00
08/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	683	1	1	1	0.00
08/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	693	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	688	1	1	1	0.00
08/01/2024	R186 On 06-February-25			Bond Future	8.58	104.6836	104.7132	104.6836	0.00
08/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1585	2	2	2	0.00
08/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	811	1	1	1	0.00
08/01/2024	R202 On 01-February-24			Bond Future	259.58	259.5354	259.5817	259.5354	5,070.00
08/01/2024	R202 On 02-May-24			Bond Future	265.38	265.3327	265.3799	265.3327	0.00
08/01/2024	R202 On 01-August-24			Bond Future	266.24	266.1893	266.2379	266.1893	0.00
08/01/2024	R202 On 07-November-24			Bond Future	272.52	272.4728	272.5237	272.4728	6.00
08/01/2024	R202 On 06-February-25			Bond Future	273.14	273.0859	273.1392	273.0859	0.00
08/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6349	6	6	6	0.00
08/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/01/2024	R209 On 01-February-24			Bond Future	11.68	67.3637	67.4170	67.3637	12,132.00
08/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	2306	2	2	2	0.00
08/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	2344	2	2	2	0.00
08/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	2267	2	2	2	0.00
08/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	199	0	0	0	0.00
08/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	185	0	0	0	0.00
08/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	192	0	0	0	0.00
08/01/2024	R209 On 02-May-24			Bond Future	11.77	65.6988	65.7532	65.6988	0.00
08/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	683	1	1	1	0.00
08/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	697	1	1	1	0.00
08/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	669	1	1	1	0.00
08/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	3572	4	4	4	0.00
08/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	3500	4	3	4	0.00
08/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	3536	4	4	4	0.00
08/01/2024	R209 On 01-August-24			Bond Future	11.86	67.1583	67.2140	67.1583	0.00
08/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2304	2	2	2	0.00
08/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2280	2	2	2	0.00
08/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2328	2	2	2	0.00
08/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2616	3	3	3	0.00
08/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2661	3	3	3	0.00
08/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2638	3	3	3	0.00
08/01/2024	R209 On 07-November-24			Bond Future	11.98	65.5687	65.6260	65.5687	5,237.00
08/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	3669	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	3696	4	4	4	0.00
08/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	3642	4	4	4	0.00
08/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2593	3	3	3	0.00
08/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2557	3	3	3	0.00
08/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2575	3	3	3	0.00
08/01/2024	R209 On 06-February-25			Bond Future	12.10	66.9596	67.0184	66.9596	0.00
08/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4196	4	4	4	0.00
08/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2686	3	3	3	0.00
08/01/2024	R210 On 01-February-24			Bond Future	234.32	234.2816	234.3202	234.2816	677.00
08/01/2024	R210 On 02-May-24			Bond Future	236.29	236.2542	236.2935	236.2542	0.00
08/01/2024	R210 On 01-August-24			Bond Future	241.60	241.5591	241.5996	241.5591	0.00
08/01/2024	R210 On 07-November-24			Bond Future	243.96	243.9132	243.9557	243.9132	60.00
08/01/2024	R210 On 06-February-25			Bond Future	249.20	249.1520	249.1965	249.1520	0.00
08/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	9586	10	10	10	0.00
08/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/01/2024	R213 On 01-February-24			Bond Future	10.37	86.4484	86.4967	86.4484	29,769.00
08/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	5651	6	6	6	0.00
08/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	5611	6	6	6	0.00
08/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	5691	6	6	6	0.00
08/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	5	0	0	0	0.00
08/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	6	0	0	0	0.00
08/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	6	0	0	0	0.00
08/01/2024	R213 On 02-May-24			Bond Future	10.43	84.7996	84.8489	84.7996	0.00
08/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1298	1	1	1	0.00
08/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1278	1	1	1	0.00
08/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1318	1	1	1	0.00
08/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1876	2	2	2	0.00
08/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1923	2	2	2	0.00
08/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1900	2	2	2	0.00
08/01/2024	R213 On 01-August-24			Bond Future	10.49	86.6836	86.7341	86.6836	0.00
08/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3041	3	3	3	0.00
08/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3068	3	3	3	0.00
08/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3014	3	3	3	0.00
08/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1500	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1472	2	1	2	0.00
08/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1486	2	1	2	0.00
08/01/2024	R213 On 07-November-24			Bond Future	10.59	85.1458	85.1979	85.1458	16,191.00
08/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4044	4	4	4	0.00
08/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4017	4	4	4	0.00
08/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4071	4	4	4	0.00
08/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1522	2	2	2	0.00
08/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1546	2	2	2	0.00
08/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1534	2	2	2	0.00
08/01/2024	R213 On 06-February-25			Bond Future	10.70	86.9538	87.0073	86.9538	0.00
08/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4262	4	4	4	0.00
08/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1752	2	2	2	0.00
08/01/2024	R214 On 01-February-24			Bond Future	12.15	62.5523	62.5823	62.5523	16,640.00
08/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	857	1	1	1	0.00
08/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	882	1	1	1	0.00
08/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	832	1	1	1	0.00
08/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	856	1	1	1	0.00
08/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	810	1	1	1	0.00
08/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	833	1	1	1	0.00
08/01/2024	R214 On 02-May-24			Bond Future	12.24	60.6298	60.6604	60.6298	10,172.00
08/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	1636	2	2	2	7,110.00
08/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6021	6	6	6	0.00
08/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	3760	4	4	4	0.00
08/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	1589	2	2	2	10,000.00
08/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	478	0	0	0	0.00
08/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	489	0	0	0	0.00
08/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	467	0	0	0	0.00
08/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	4363	4	4	4	0.00
08/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	4280	4	4	4	0.00
08/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	4321	4	4	4	0.00
08/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	2112	2	2	2	0.00
08/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	871	1	1	1	17,110.00
08/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	2161	2	2	2	0.00
08/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	381	0	0	0	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R214 On 01-August-24			Bond Future	12.33	61.9768	62.0082	61.9768	0.00
08/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2136	2	2	2	0.00
08/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2113	2	2	2	0.00
08/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2159	2	2	2	0.00
08/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2893	3	3	3	0.00
08/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2943	3	3	3	0.00
08/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2918	3	3	3	0.00
08/01/2024	R214 On 07-November-24			Bond Future	12.45	60.1160	60.1484	60.1160	0.00
08/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	3557	4	4	4	0.00
08/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	3583	4	4	4	0.00
08/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	3531	4	4	4	0.00
08/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2865	3	3	3	0.00
08/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2826	3	3	3	0.00
08/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2846	3	3	3	0.00
08/01/2024	R214 On 06-February-25			Bond Future	12.58	61.3916	61.4249	61.3916	0.00
08/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	3881	4	4	4	0.00
08/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	3296	3	3	3	0.00
08/01/2024	R248 On 01-February-24			Bond Future	12.36	76.2307	76.2672	76.2307	245,623.00
08/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	8033	8	8	8	0.00
08/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	4165	4	4	4	0.00
08/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	515	1	1	1	0.00
08/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	534	1	1	1	0.00
08/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	495	1	0	1	0.00
08/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	5489	5	5	5	0.00
08/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	865	1	1	1	0.00
08/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	12	0	0	0	0.00
08/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	1198	1	1	1	0.00
08/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	5285	5	5	5	0.00
08/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	30	0	0	0	0.00
08/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	1772	2	2	2	0.00
08/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	1692	2	2	2	0.00
08/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	1731	2	2	2	0.00
08/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	88	0	0	0	0.00
08/01/2024	R248 On 01-February-24	13.90	Put	Bond Future	3	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	R248 On 02-May-24			Bond Future	12.46	73.4665	73.5037	73.4665	13,882.00
08/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	298	0	0	0	0.00
08/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2116	2	2	2	0.00
08/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	4803	5	5	5	0.00
08/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	351	0	0	0	0.00
08/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	359	0	0	0	0.00
08/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	343	0	0	0	0.00
08/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	6460	7	6	7	0.00
08/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	6345	6	6	6	0.00
08/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	6402	6	6	6	0.00
08/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	999	1	1	1	0.00
08/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	2455	3	2	3	0.00
08/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	6810	7	7	7	0.00
08/01/2024	R248 On 01-August-24			Bond Future	12.56	75.0986	75.1368	75.0986	13,000.00
08/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	2453	2	2	2	0.00
08/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	2480	2	2	2	0.00
08/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	2426	2	2	2	0.00
08/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3928	4	4	4	0.00
08/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3866	4	4	4	0.00
08/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3897	4	4	4	0.00
08/01/2024	R248 On 07-November-24			Bond Future	12.69	72.3990	72.4384	72.3990	0.00
08/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4153	4	4	4	0.00
08/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4183	4	4	4	0.00
08/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4122	4	4	4	0.00
08/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3641	4	4	4	0.00
08/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	3594	4	4	4	0.00
08/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3617	4	4	4	0.00
08/01/2024	R248 On 06-February-25			Bond Future	12.83	73.9345	73.9751	73.9345	0.00
08/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4016	4	4	4	0.00
08/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	4657	5	5	5	0.00
08/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00