



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: 01/07/2024 TO: 01/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	2025 On 01-August-24			Bond Future	181.71	181.8927	181.7056	181.8927	4,600.00
01/07/2024	2025 On 07-November-24			Bond Future	186.01	186.2019	186.0107	186.2019	4,870.00
01/07/2024	2029 On 01-August-24			Bond Future	131.38	131.6193	131.3835	131.6193	9,944.00
01/07/2024	2029 On 07-November-24			Bond Future	133.09	133.3357	133.0945	133.3357	0.00
01/07/2024	2029 On 06-February-25			Bond Future	136.00	136.2501	136.0040	136.2501	0.00
01/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3604	4	4	4	0.00
01/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2029 On 08-May-25			Bond Future	137.52	137.7718	137.5213	137.7718	0.00
01/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
01/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	329	0	0	0	0.00
01/07/2024	2029 On 07-August-25			Bond Future	140.45	140.7069	140.4515	140.7069	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
01/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	3042	3	3	3	0.00
01/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2030 On 01-August-24			Bond Future	9.93	91.8529	92.1173	91.8529	121,734.00
01/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	1976	2	2	2	0.00
01/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2008	2	2	2	0.00
01/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	1944	2	2	2	0.00
01/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1458	1	1	1	600.00
01/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3094	3	3	3	600.00
01/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5258	5	5	5	0.00
01/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	10	0	0	0	600.00
01/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	360	0	0	0	0.00
01/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	80	0	0	0	0.00
01/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	228	0	0	0	0.00
01/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	215	0	0	0	0.00
01/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	221	0	0	0	0.00
01/07/2024	2030 On 07-November-24			Bond Future	10.00	94.0046	94.2754	94.0046	39,772.00
01/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3388	3	3	3	0.00
01/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3359	3	3	3	0.00
01/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3417	3	3	3	0.00
01/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	1979	2	2	2	600.00
01/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3274	3	3	3	600.00
01/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7036	7	7	7	0.00
01/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	116	0	0	0	600.00
01/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	612	1	1	1	0.00
01/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	1169	1	1	1	0.00
01/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	572	1	1	1	0.00
01/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	588	1	1	1	0.00
01/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	580	1	1	1	0.00
01/07/2024	2030 On 06-February-25			Bond Future	10.07	92.0266	92.3035	92.0266	0.00
01/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3278	3	3	3	0.00
01/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	1080	1	1	1	0.00
01/07/2024	2030 On 08-May-25			Bond Future	10.16	93.9997	94.2828	93.9997	0.00
01/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	1819	2	2	2	0.00
01/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6368	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2531	2	3	2	1,640.00
01/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3358	3	3	3	2,280.00
01/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7536	7	8	7	0.00
01/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	487	1	0	1	2,280.00
01/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1535	2	2	2	0.00
01/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	662	1	1	1	1,640.00
01/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	2015	2	2	2	0.00
01/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2633	3	3	3	0.00
01/07/2024	2030 On 07-August-25			Bond Future	10.28	91.9680	92.2574	91.9680	0.00
01/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4182	4	4	4	0.00
01/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	6697	6	7	6	0.00
01/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	2813	3	3	3	1,054.00
01/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	795	1	1	1	1,054.00
01/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	2139	2	2	2	0.00
01/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1456	2	1	2	0.00
01/07/2024	2032 On 01-August-24			Bond Future	10.67	90.1020	90.4419	90.1020	97,799.00
01/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	2532	2	3	2	0.00
01/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2494	2	2	2	0.00
01/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	2569	2	3	2	0.00
01/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8311	8	8	8	0.00
01/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4418	4	4	4	600.00
01/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7356	7	7	7	0.00
01/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2419	2	2	2	600.00
01/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	4627	4	5	4	0.00
01/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	1845	2	2	2	0.00
01/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	3964	4	4	4	120.00
01/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	136	0	0	0	0.00
01/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	516	1	1	1	11,000.00
01/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	89	0	0	0	100.00
01/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	102	0	0	0	0.00
01/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	16	0	0	0	600.00
01/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	353	0	0	0	0.00
01/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	9	0	0	0	11,000.00
01/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	321	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
01/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	336	0	0	0	0.00
01/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	328	0	0	0	0.00
01/07/2024	2032 On 07-November-24			Bond Future	10.76	88.0454	88.3934	88.0454	52,889.00
01/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4007	4	4	4	0.00
01/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4041	4	4	4	0.00
01/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	3973	4	4	4	0.00
01/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	2824	3	3	3	600.00
01/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4455	4	4	4	600.00
01/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	9462	9	9	9	0.00
01/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11012	11	11	11	0.00
01/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	4560	4	5	4	1,615.00
01/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	44	0	0	0	1,615.00
01/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	630	1	1	1	0.00
01/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	99	0	0	0	600.00
01/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	655	1	1	1	0.00
01/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1231	1	1	1	0.00
01/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	784	1	1	1	0.00
01/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	765	1	1	1	0.00
01/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	774	1	1	1	0.00
01/07/2024	2032 On 06-February-25			Bond Future	10.86	89.9484	90.3042	89.9484	0.00
01/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	4909	5	5	5	0.00
01/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	1152	1	1	1	0.00
01/07/2024	2032 On 08-May-25			Bond Future	10.96	87.7105	88.0742	87.7105	0.00
01/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	2863	3	3	3	0.00
01/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	3093	3	3	3	0.00
01/07/2024	2032 On 07-August-25			Bond Future	11.08	89.5558	89.9276	89.5558	0.00
01/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	5790	6	6	6	0.00
01/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1994	2	2	2	0.00
01/07/2024	2033 On 01-August-24			Bond Future	124.07	123.7356	124.0661	123.7356	7,742.00
01/07/2024	2033 On 07-November-24			Bond Future	125.51	125.1668	125.5052	125.1668	0.00
01/07/2024	2033 On 06-February-25			Bond Future	128.25	127.9028	128.2489	127.9028	0.00
01/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3309	3	3	3	0.00
01/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2033 On 08-May-25			Bond Future	129.50	129.1428	129.4973	129.1428	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
01/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
01/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1123	1	1	1	0.00
01/07/2024	2033 On 07-August-25			Bond Future	132.26	131.8942	132.2568	131.8942	0.00
01/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3607	3	4	3	0.00
01/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2037 On 01-August-24			Bond Future	11.71	78.7393	79.3266	78.7393	186,373.00
01/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	2465	2	2	2	0.00
01/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	2507	2	3	2	1,383.00
01/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	2424	2	2	2	0.00
01/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	10429	10	10	10	0.00
01/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	7446	7	7	7	0.00
01/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	10	0	0	0	1,383.00
01/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	1	0	0	0	1,383.00
01/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	397	1	0	1	0.00
01/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	374	1	0	1	0.00
01/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	385	1	0	1	0.00
01/07/2024	2037 On 07-November-24			Bond Future	11.82	80.5838	81.1850	80.5838	16,440.00
01/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	4902	4	5	4	0.00
01/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	4863	4	5	4	0.00
01/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	4941	5	5	5	0.00
01/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	949	1	1	1	0.00
01/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	972	1	1	1	0.00
01/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	960	1	1	1	0.00
01/07/2024	2037 On 06-February-25			Bond Future	11.93	78.0649	78.6793	78.0649	0.00
01/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	5771	5	6	5	0.00
01/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1553	2	2	2	0.00
01/07/2024	2037 On 08-May-25			Bond Future	12.05	79.7379	80.3658	79.7379	3,975.00
01/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4288	4	4	4	0.00
01/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	7945	7	8	7	7,500.00
01/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5215	5	5	5	15,000.00
01/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	7767	7	8	7	7,500.00
01/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1654	2	2	2	0.00
01/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2692	3	3	3	0.00
01/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1601	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
01/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	3274	4	3	4	0.00
01/07/2024	2037 On 07-August-25			Bond Future	12.19	77.1542	77.7957	77.1542	0.00
01/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	6736	6	7	6	0.00
01/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2713	3	3	3	0.00
01/07/2024	2038 On 01-August-24			Bond Future	133.32	133.7691	133.3221	133.7691	3,162.00
01/07/2024	2038 On 07-November-24			Bond Future	136.48	136.9383	136.4808	136.9383	425.00
01/07/2024	2038 On 06-February-25			Bond Future	137.35	137.8124	137.3459	137.8124	0.00
01/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2116	3	2	3	0.00
01/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2038 On 08-May-25			Bond Future	140.32	140.8009	140.3247	140.8009	0.00
01/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	645	1	1	1	0.00
01/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2038 On 07-August-25			Bond Future	141.15	141.6362	141.1515	141.6362	0.00
01/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1592	2	2	2	0.00
01/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2040 On 01-August-24			Bond Future	11.95	78.8118	79.5561	78.8118	38,200.00
01/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	2601	2	3	2	0.00
01/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	2557	2	3	2	0.00
01/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	2645	2	3	2	0.00
01/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	5600	5	6	5	7,500.00
01/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	8247	8	8	8	0.00
01/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	2385	2	2	2	680.00
01/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	5248	5	5	5	0.00
01/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	70	0	0	0	680.00
01/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	481	1	0	1	0.00
01/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	8	0	0	0	680.00
01/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	55	0	0	0	0.00
01/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	404	1	0	1	0.00
01/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	428	1	0	1	0.00
01/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	416	1	0	1	0.00
01/07/2024	2040 On 07-November-24			Bond Future	12.06	80.6580	81.4197	80.6580	95,017.00
01/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	5396	5	5	5	0.00
01/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5313	5	5	5	0.00
01/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	5354	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
01/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	6620	6	7	6	0.00
01/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	2564	2	3	2	640.00
01/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4348	4	4	4	0.00
01/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1317	2	1	2	640.00
01/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	2323	3	2	3	0.00
01/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	693	1	1	1	640.00
01/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	985	1	1	1	0.00
01/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	997	1	1	1	0.00
01/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	974	1	1	1	0.00
01/07/2024	2040 On 06-February-25			Bond Future	12.17	77.8900	78.6684	77.8900	14.00
01/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	5887	5	6	5	0.00
01/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1644	2	2	2	0.00
01/07/2024	2040 On 08-May-25			Bond Future	12.29	79.5591	80.3546	79.5591	3,900.00
01/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5045	5	5	5	0.00
01/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	5444	5	5	5	15,000.00
01/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	8133	8	8	8	7,500.00
01/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	7872	7	8	7	7,500.00
01/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1818	2	2	2	0.00
01/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2949	3	3	3	0.00
01/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	3190	4	3	4	0.00
01/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1901	2	2	2	0.00
01/07/2024	2040 On 07-August-25			Bond Future	12.43	76.7207	77.5333	76.7207	0.00
01/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7350	7	7	7	0.00
01/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2839	3	3	3	0.00
01/07/2024	2044 On 01-August-24			Bond Future	12.02	74.9059	75.7194	74.9059	119,363.00
01/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	2155	2	2	2	0.00
01/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	2196	2	2	2	0.00
01/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	2114	2	2	2	0.00
01/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	5527	5	6	5	0.00
01/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	6781	6	7	6	0.00
01/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	26	0	0	0	15,000.00
01/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	63	0	0	0	5,000.00
01/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	607	1	1	1	0.00
01/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	574	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
01/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	590	1	1	1	0.00
01/07/2024	2044 On 07-November-24			Bond Future	12.13	76.6606	77.4932	76.6606	216.00
01/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	5388	5	5	5	0.00
01/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	5347	5	5	5	0.00
01/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	5429	5	5	5	0.00
01/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	3770	3	4	3	0.00
01/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1635	2	2	2	11,405.00
01/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	1010	1	1	1	0.00
01/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	1034	1	1	1	0.00
01/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	1022	1	1	1	0.00
01/07/2024	2044 On 06-February-25			Bond Future	12.23	73.9315	74.7824	73.9315	0.00
01/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	5996	5	6	5	0.00
01/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	4102	4	4	4	449.00
01/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2554	2	3	2	449.00
01/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	8889	8	9	8	0.00
01/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	919	1	1	1	449.00
01/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2586	3	3	3	0.00
01/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3916	4	4	4	0.00
01/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1673	2	2	2	0.00
01/07/2024	2044 On 08-May-25			Bond Future	12.35	75.5156	76.3851	75.5156	0.00
01/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5240	5	5	5	0.00
01/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	3180	4	3	4	0.00
01/07/2024	2044 On 07-August-25			Bond Future	12.48	72.7174	73.6056	72.7174	0.00
01/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	7456	7	7	7	0.00
01/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2888	3	3	3	0.00
01/07/2024	2046 On 01-August-24			Bond Future	116.27	115.9210	116.2676	115.9210	12,779.00
01/07/2024	2046 On 07-November-24			Bond Future	116.82	116.4646	116.8195	116.4646	4,922.00
01/07/2024	2046 On 06-February-25			Bond Future	119.37	119.0100	119.3731	119.0100	0.00
01/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5363	5	5	5	0.00
01/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2046 On 08-May-25			Bond Future	119.71	119.3379	119.7101	119.3379	0.00
01/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
01/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	2260	3	2	3	0.00
01/07/2024	2046 On 07-August-25			Bond Future	122.26	121.8789	122.2595	121.8789	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
01/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3569	3	4	3	0.00
01/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2050 On 01-August-24			Bond Future	115.19	114.8001	115.1861	114.8001	11,340.00
01/07/2024	2050 On 07-November-24			Bond Future	117.92	117.5198	117.9152	117.5198	4,151.00
01/07/2024	2050 On 06-February-25			Bond Future	118.13	117.7280	118.1327	117.7280	0.00
01/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2533	2	3	2	0.00
01/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
01/07/2024	2050 On 08-May-25			Bond Future	120.69	120.2811	120.6949	120.2811	0.00
01/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
01/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	465	1	0	1	0.00
01/07/2024	2050 On 07-August-25			Bond Future	120.85	120.4304	120.8547	120.4304	0.00
01/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	965	1	1	1	0.00
01/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
01/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	AL37 On 01-August-24			Index Future	986.73	983.7300	986.7310	983.7300	0.00
01/07/2024	AL37 On 07-November-24			Index Future	1009.85	1006.7760	1009.8520	1006.7760	0.00
01/07/2024	AL37 On 06-February-25			Index Future	1031.70	1028.5490	1031.7000	1028.5490	0.00
01/07/2024	AL37 On 08-May-25			Index Future	1053.86	1050.6350	1053.8640	1050.6350	0.00
01/07/2024	AL37 On 07-August-25			Index Future	1076.12	1072.8080	1076.1150	1072.8080	0.00
01/07/2024	AL7T On 01-August-24			Index Future	1162.01	1155.1710	1162.0090	1155.1710	0.00
01/07/2024	AL7T On 07-November-24			Index Future	1189.24	1182.2330	1189.2360	1182.2330	0.00
01/07/2024	AL7T On 06-February-25			Index Future	1214.97	1207.8010	1214.9650	1207.8010	0.00
01/07/2024	AL7T On 08-May-25			Index Future	1241.07	1233.7370	1241.0650	1233.7370	0.00
01/07/2024	AL7T On 07-August-25			Index Future	1267.27	1259.7730	1267.2700	1259.7730	0.00
01/07/2024	ALBI On 01-August-24			Index Future	1006.48	1000.5950	1006.4840	1000.5950	121.00
01/07/2024	ALBI On 07-November-24			Index Future	1030.07	1024.0370	1030.0680	1024.0370	16.00
01/07/2024	ALBI On 06-February-25			Index Future	1052.35	1046.1830	1052.3530	1046.1830	0.00
01/07/2024	ALBI On 08-May-25			Index Future	1074.96	1068.6480	1074.9600	1068.6480	0.00
01/07/2024	ALBI On 07-August-25			Index Future	1097.66	1091.2000	1097.6580	1091.2000	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
01/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	ES33 On 01-August-24			Bond Future	12.10	77.4491	77.9550	77.4491	0.00
01/07/2024	ES33 On 07-November-24			Bond Future	12.24	75.4813	75.9993	75.4813	0.00
01/07/2024	ES33 On 06-February-25			Bond Future	12.39	77.1306	77.6600	77.1306	0.00
01/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3928	3	4	3	0.00
01/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/07/2024	ES33 On 08-May-25			Bond Future	12.55	74.9986	75.5399	74.9986	0.00
01/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	768	0	1	0	0.00
01/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
01/07/2024	ES33 On 07-August-25			Bond Future	12.72	76.5926	77.1457	76.5926	0.00
01/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3341	3	3	3	0.00
01/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
01/07/2024	ES42 On 01-August-24			Bond Future	12.54	73.1778	73.8643	73.1778	0.00
01/07/2024	ES42 On 07-November-24			Bond Future	12.67	70.6430	71.3459	70.6430	0.00
01/07/2024	ES42 On 06-February-25			Bond Future	12.80	72.1858	72.9043	72.1858	0.00
01/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4511	4	5	4	0.00
01/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
01/07/2024	ES42 On 08-May-25			Bond Future	12.94	69.4816	70.2159	69.4816	0.00
01/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1585	1	2	1	0.00
01/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
01/07/2024	ES42 On 07-August-25			Bond Future	13.08	70.9560	71.7062	70.9560	0.00
01/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3434	3	3	3	0.00
01/07/2024	ES42 On 07-August-25	13.79	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
01/07/2024	GOVI On 01-August-24			GOVI	991.41	985.6700	991.4090	985.6700	721.00
01/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	480190	42	48	42	0.00
01/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	480290	42	48	42	0.00
01/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	480390	42	48	42	0.00
01/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 07-November-24			GOVI	1014.64	1008.7620	1014.6390	1008.7620	0.00
01/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	658390	60	66	60	0.00
01/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	658590	60	66	60	0.00
01/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	658490	60	66	60	0.00
01/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 06-February-25			GOVI	1036.59	1030.5770	1036.5900	1030.5770	0.00
01/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	645900	59	65	59	0.00
01/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 08-May-25			GOVI	1058.86	1052.7070	1058.8590	1052.7070	0.00
01/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	368590	31	37	31	0.00
01/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
01/07/2024	GOVI On 07-August-25			GOVI	1081.22	1074.9240	1081.2160	1074.9240	0.00
01/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	702160	64	70	64	0.00
01/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
01/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2024	IGOV On 01-August-24			Index Future	355.36	355.0590	355.3550	355.0590	585.00
01/07/2024	IGOV On 07-November-24			Index Future	363.78	363.4710	363.7750	363.4710	16.00
01/07/2024	IGOV On 06-February-25			Index Future	371.73	371.4170	371.7310	371.4170	0.00
01/07/2024	IGOV On 08-May-25			Index Future	379.80	379.4750	379.8000	379.4750	0.00
01/07/2024	IGOV On 07-August-25			Index Future	387.90	387.5650	387.9010	387.5650	0.00
01/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
01/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/07/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
01/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
01/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
01/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
01/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
01/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
01/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
01/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
01/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
01/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/07/2024	R035 On 01-August-24			Bond Future	11.31	88.3689	89.0065	88.3689	67,611.00
01/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	2872	2	3	2	0.00
01/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	2829	2	3	2	0.00
01/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	2915	2	3	2	0.00
01/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2244	2	2	2	0.00
01/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	9603	9	10	9	0.00
01/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	9465	9	9	9	0.00
01/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	6157	6	6	6	0.00
01/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	5916	5	6	5	0.00
01/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	4715	4	5	4	5,100.00
01/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	8909	8	9	8	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
01/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	8769	8	9	8	0.00
01/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	3	0	0	0	7,500.00
01/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	3	0	0	0	8,650.00
01/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	30	0	0	0	0.00
01/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	25	0	0	0	0.00
01/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	2	0	0	0	8,000.00
01/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	1	0	0	0	0.00
01/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	440	1	0	1	9,500.00
01/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	74	0	0	0	0.00
01/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	272	0	0	0	0.00
01/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	289	0	0	0	0.00
01/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	280	0	0	0	0.00
01/07/2024	R035 On 07-November-24			Bond Future	11.42	85.9240	86.5767	85.9240	85,743.00
01/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	4861	4	5	4	0.00
01/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	4900	4	5	4	0.00
01/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	4822	4	5	4	0.00
01/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	4938	4	5	4	1,000.00
01/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	9198	9	9	9	0.00
01/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	259	0	0	0	1,000.00
01/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	915	1	1	1	0.00
01/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	949	1	1	1	0.00
01/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	926	1	1	1	0.00
01/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	938	1	1	1	0.00
01/07/2024	R035 On 06-February-25			Bond Future	11.53	87.7815	88.4485	87.7815	0.00
01/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	5880	5	6	5	0.00
01/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1453	2	1	2	0.00
01/07/2024	R035 On 08-May-25			Bond Future	11.64	85.1481	85.8297	85.1481	0.00
01/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4005	4	4	4	0.00
01/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	9318	9	9	9	0.00
01/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	6980	7	7	7	0.00
01/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3136	3	3	3	400.00
01/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1796	2	2	2	400.00
01/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	4074	4	4	4	0.00
01/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	1166	1	1	1	400.00
01/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	3303	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
01/07/2024	R035 On 07-August-25			Bond Future	11.77	86.9399	87.6363	86.9399	0.00
01/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	6851	6	7	6	0.00
01/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2587	3	3	3	0.00
01/07/2024	R053 On 01-August-24			Bond Future	11.92	100.6885	101.6107	100.6885	0.00
01/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	8919	8	9	8	0.00
01/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	8789	8	9	8	0.00
01/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	8854	8	9	8	0.00
01/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	41	0	0	0	0.00
01/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	43	0	0	0	0.00
01/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	40	0	0	0	0.00
01/07/2024	R053 On 07-November-24			Bond Future	12.03	97.1749	98.1189	97.1749	3,638.00
01/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	7095	6	7	6	0.00
01/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	7041	6	7	6	0.00
01/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	7148	6	7	6	0.00
01/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1392	2	1	2	0.00
01/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1424	2	1	2	0.00
01/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1408	2	1	2	0.00
01/07/2024	R053 On 06-February-25			Bond Future	12.13	99.2750	100.2396	99.2750	0.00
01/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	8082	7	8	7	0.00
01/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	2222	3	2	3	0.00
01/07/2024	R053 On 08-May-25			Bond Future	12.24	95.5317	96.5174	95.5317	0.00
01/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	6929	6	7	6	0.00
01/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3979	4	4	4	0.00
01/07/2024	R053 On 07-August-25			Bond Future	12.35	97.5398	98.5466	97.5398	0.00
01/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	9337	9	9	9	0.00
01/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3624	4	4	4	0.00
01/07/2024	R186 On 01-August-24			Bond Future	8.71	104.9803	105.0702	104.9803	89,368.00
01/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	325	0	0	0	0.00
01/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	337	0	0	0	0.00
01/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	314	0	0	0	0.00
01/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	373	0	0	0	0.00
01/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	353	0	0	0	0.00
01/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	363	0	0	0	0.00
01/07/2024	R186 On 07-November-24			Bond Future	8.69	107.4397	107.5319	107.4397	37,087.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1236	1	1	1	0.00
01/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1250	1	1	1	0.00
01/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1222	1	1	1	0.00
01/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	374	0	0	0	0.00
01/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	364	0	0	0	0.00
01/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	369	0	0	0	0.00
01/07/2024	R186 On 06-February-25			Bond Future	8.68	104.4472	104.5417	104.4472	0.00
01/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1194	1	1	1	0.00
01/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	592	1	1	1	0.00
01/07/2024	R186 On 08-May-25			Bond Future	8.68	106.6872	106.7840	106.6872	0.00
01/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	663	1	1	1	0.00
01/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	977	1	1	1	0.00
01/07/2024	R186 On 07-August-25			Bond Future	8.71	103.6183	103.7176	103.6183	0.00
01/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1546	1	2	1	0.00
01/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1151	1	1	1	1,983.00
01/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2107	2	2	2	0.00
01/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	164	0	0	0	1,983.00
01/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	501	1	1	1	0.00
01/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	315	0	0	0	0.00
01/07/2024	R202 On 01-August-24			Bond Future	261.84	262.0520	261.8432	262.0520	448.00
01/07/2024	R202 On 07-November-24			Bond Future	268.05	268.2605	268.0470	268.2605	520.00
01/07/2024	R202 On 06-February-25			Bond Future	268.69	268.9040	268.6874	268.9040	0.00
01/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1897	2	2	2	0.00
01/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
01/07/2024	R202 On 08-May-25			Bond Future	274.52	274.7358	274.5154	274.7358	0.00
01/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	2205	2	2	2	0.00
01/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
01/07/2024	R202 On 07-August-25			Bond Future	275.03	275.2516	275.0298	275.2516	0.00
01/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	3430	4	3	4	0.00
01/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
01/07/2024	R209 On 01-August-24			Bond Future	11.41	68.8060	69.3486	68.8060	11,452.00
01/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2150	2	2	2	0.00
01/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2114	2	2	2	0.00
01/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2187	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
01/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	340	1	0	1	0.00
01/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	360	1	0	1	0.00
01/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	350	1	0	1	0.00
01/07/2024	R209 On 07-November-24			Bond Future	11.51	67.2607	67.8162	67.2607	5,237.00
01/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4173	4	4	4	0.00
01/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4139	4	4	4	0.00
01/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4207	4	4	4	0.00
01/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	878	1	1	1	0.00
01/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	900	1	1	1	0.00
01/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	889	1	1	1	0.00
01/07/2024	R209 On 06-February-25			Bond Future	11.61	68.7145	69.2822	68.7145	0.00
01/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5121	5	5	5	0.00
01/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1347	2	1	2	0.00
01/07/2024	R209 On 08-May-25			Bond Future	11.71	67.0314	67.6115	67.0314	0.00
01/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	3723	3	4	3	0.00
01/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2892	3	3	3	0.00
01/07/2024	R209 On 07-August-25			Bond Future	11.82	68.4417	69.0343	68.4417	0.00
01/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6119	6	6	6	0.00
01/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2363	3	2	3	0.00
01/07/2024	R210 On 01-August-24			Bond Future	237.92	238.3798	237.9183	238.3798	1,448.00
01/07/2024	R210 On 07-November-24			Bond Future	240.22	240.6879	240.2161	240.6879	0.00
01/07/2024	R210 On 06-February-25			Bond Future	245.47	245.9486	245.4670	245.9486	0.00
01/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5857	6	6	6	0.00
01/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
01/07/2024	R210 On 08-May-25			Bond Future	247.38	247.8680	247.3778	247.8680	0.00
01/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
01/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	652	0	1	0	0.00
01/07/2024	R210 On 07-August-25			Bond Future	252.65	253.1473	252.6477	253.1473	0.00
01/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4208	5	4	5	0.00
01/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
01/07/2024	R213 On 01-August-24			Bond Future	10.36	86.9843	87.2869	86.9843	29,996.00
01/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2370	2	2	2	0.00
01/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2404	2	2	2	0.00
01/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2335	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
01/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	268	0	0	0	0.00
01/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	255	0	0	0	0.00
01/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	262	0	0	0	0.00
01/07/2024	R213 On 07-November-24			Bond Future	10.45	85.4609	85.7707	85.4609	63,579.00
01/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	3709	3	4	3	0.00
01/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	3740	4	4	4	0.00
01/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	3679	3	4	3	0.00
01/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	635	1	1	1	0.00
01/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	619	1	1	1	0.00
01/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	627	1	1	1	0.00
01/07/2024	R213 On 06-February-25			Bond Future	10.54	87.3085	87.6253	87.3085	0.00
01/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4176	4	4	4	0.00
01/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	1048	1	1	1	0.00
01/07/2024	R213 On 08-May-25			Bond Future	10.64	85.6195	85.9433	85.6195	0.00
01/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2357	2	2	2	0.00
01/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2804	3	3	3	0.00
01/07/2024	R213 On 07-August-25			Bond Future	10.75	87.4224	87.7534	87.4224	0.00
01/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	4990	5	5	5	0.00
01/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1704	2	2	2	0.00
01/07/2024	R214 On 01-August-24			Bond Future	11.81	63.9123	64.5470	63.9123	13,836.00
01/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2136	2	2	2	0.00
01/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2099	2	2	2	0.00
01/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2173	2	2	2	0.00
01/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	368	1	0	1	0.00
01/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	390	1	0	1	0.00
01/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	379	1	0	1	0.00
01/07/2024	R214 On 07-November-24			Bond Future	11.91	62.1028	62.7524	62.1028	1,770.00
01/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4246	4	4	4	0.00
01/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4212	4	4	4	0.00
01/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4281	4	4	4	0.00
01/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	919	1	1	1	0.00
01/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	941	1	1	1	0.00
01/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	930	1	1	1	0.00
01/07/2024	R214 On 06-February-25			Bond Future	12.01	63.4453	64.1092	63.4453	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
01/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	4763	4	5	4	0.00
01/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	7869	7	8	7	0.00
01/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2063	2	2	2	554.00
01/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3357	3	3	3	554.00
01/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	3362	4	3	4	0.00
01/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	689	1	1	1	554.00
01/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	2211	3	2	3	0.00
01/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1495	2	1	2	0.00
01/07/2024	R214 On 08-May-25			Bond Future	12.11	61.4984	62.1768	61.4984	0.00
01/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4161	4	4	4	0.00
01/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2798	3	3	3	0.00
01/07/2024	R214 On 07-August-25			Bond Future	12.22	62.7925	63.4854	62.7925	0.00
01/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	5944	6	6	6	0.00
01/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2545	3	3	3	0.00
01/07/2024	R248 On 01-August-24			Bond Future	11.92	78.1780	78.9250	78.1780	194,899.00
01/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	2779	2	3	2	0.00
01/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	2825	2	3	2	0.00
01/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	2734	2	3	2	0.00
01/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	447	1	0	1	0.00
01/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	422	1	0	1	0.00
01/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	435	1	0	1	0.00
01/07/2024	R248 On 07-November-24			Bond Future	12.02	75.5580	76.3226	75.5580	71,084.00
01/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	5437	5	5	5	0.00
01/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	5479	5	5	5	0.00
01/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	5394	5	5	5	0.00
01/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	1029	1	1	1	0.00
01/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	1005	1	1	1	0.00
01/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	1017	1	1	1	0.00
01/07/2024	R248 On 06-February-25			Bond Future	12.12	77.1912	77.9727	77.1912	10,000.00
01/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	5408	5	5	5	0.00
01/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	2052	2	2	2	0.00
01/07/2024	R248 On 08-May-25			Bond Future	12.23	74.3940	75.1925	74.3940	0.00
01/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5330	5	5	5	0.00
01/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	3194	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
01/07/2024	R248 On 07-August-25			Bond Future	12.34	75.9591	76.7746	75.9591	0.00
01/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	7572	7	8	7	0.00
01/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2832	3	3	3	0.00
01/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00