



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: 02/07/2024 TO: 02/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	2025 On 01-August-24			Bond Future	181.58	181.7056	181.5814	181.7056	4,600.00
02/07/2024	2025 On 07-November-24			Bond Future	185.88	186.0107	185.8838	186.0107	4,870.00
02/07/2024	2029 On 01-August-24			Bond Future	131.32	131.3835	131.3221	131.3835	9,944.00
02/07/2024	2029 On 07-November-24			Bond Future	133.03	133.0945	133.0318	133.0945	0.00
02/07/2024	2029 On 06-February-25			Bond Future	135.94	136.0040	135.9403	136.0040	0.00
02/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3540	4	4	4	0.00
02/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2029 On 08-May-25			Bond Future	137.46	137.5213	137.4569	137.5213	0.00
02/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
02/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	393	0	0	0	0.00
02/07/2024	2029 On 07-August-25			Bond Future	140.39	140.4515	140.3863	140.4515	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
02/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2976	3	3	3	0.00
02/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2030 On 01-August-24			Bond Future	9.96	92.1173	91.9998	92.1173	121,875.00
02/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	1873	2	2	2	0.00
02/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	1904	2	2	2	0.00
02/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	1841	2	2	2	0.00
02/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1364	1	1	1	600.00
02/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	2980	3	3	3	600.00
02/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5141	5	5	5	0.00
02/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	11	0	0	0	600.00
02/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	384	0	0	0	0.00
02/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	84	0	0	0	0.00
02/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	242	0	0	0	0.00
02/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	228	0	0	0	0.00
02/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	235	0	0	0	0.00
02/07/2024	2030 On 07-November-24			Bond Future	10.03	94.2754	94.1552	94.2754	39,772.00
02/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3292	3	3	3	0.00
02/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3263	3	3	3	0.00
02/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3320	3	3	3	0.00
02/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	1903	2	2	2	600.00
02/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3179	3	3	3	600.00
02/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	6921	7	7	7	0.00
02/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	121	0	0	0	600.00
02/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	637	1	1	1	0.00
02/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	1213	1	1	1	0.00
02/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	596	1	1	1	0.00
02/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	612	1	1	1	0.00
02/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	604	1	1	1	0.00
02/07/2024	2030 On 06-February-25			Bond Future	10.10	92.3035	92.1810	92.3035	0.00
02/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3191	3	3	3	0.00
02/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	1116	1	1	1	0.00
02/07/2024	2030 On 08-May-25			Bond Future	10.20	94.2828	94.1580	94.2828	0.00
02/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	1759	2	2	2	0.00
02/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6263	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
02/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2459	3	2	3	1,640.00
02/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3276	3	3	3	2,280.00
02/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7426	8	7	8	0.00
02/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	502	0	1	0	2,280.00
02/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1577	2	2	2	0.00
02/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	682	1	1	1	1,640.00
02/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	2068	2	2	2	0.00
02/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2699	3	3	3	0.00
02/07/2024	2030 On 07-August-25			Bond Future	10.32	92.2574	92.1304	92.2574	0.00
02/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4094	4	4	4	0.00
02/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	6592	7	7	7	0.00
02/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	2739	3	3	3	1,054.00
02/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	817	1	1	1	1,054.00
02/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	2193	2	2	2	0.00
02/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1494	1	1	1	0.00
02/07/2024	2032 On 01-August-24			Bond Future	10.71	90.4419	90.2307	90.4419	97,799.00
02/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	2353	3	2	3	0.00
02/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	2316	2	2	2	0.00
02/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	2390	3	2	3	0.00
02/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	8100	8	8	8	0.00
02/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	4216	4	4	4	600.00
02/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	7146	7	7	7	0.00
02/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2243	2	2	2	600.00
02/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	4423	5	4	5	0.00
02/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	1685	2	2	2	0.00
02/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	3765	4	4	4	120.00
02/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	148	0	0	0	0.00
02/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	567	1	1	1	11,000.00
02/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	97	0	0	0	100.00
02/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	111	0	0	0	0.00
02/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	17	0	0	0	600.00
02/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	388	0	0	0	0.00
02/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	9	0	0	0	11,000.00
02/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	352	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
02/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	370	0	0	0	0.00
02/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	361	0	0	0	0.00
02/07/2024	2032 On 07-November-24			Bond Future	10.81	88.3934	88.1774	88.3934	52,889.00
02/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	3840	4	4	4	0.00
02/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	3874	4	4	4	0.00
02/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	3807	4	4	4	0.00
02/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	2681	3	3	3	600.00
02/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	4281	4	4	4	600.00
02/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	9253	9	9	9	0.00
02/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	10799	11	11	11	0.00
02/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	4385	5	4	5	1,615.00
02/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	47	0	0	0	1,615.00
02/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	671	1	1	1	0.00
02/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	106	0	0	0	600.00
02/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	697	1	1	1	0.00
02/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1303	1	1	1	0.00
02/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	834	1	1	1	0.00
02/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	813	1	1	1	0.00
02/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	823	1	1	1	0.00
02/07/2024	2032 On 06-February-25			Bond Future	10.91	90.3042	90.0838	90.3042	0.00
02/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	4744	5	5	5	0.00
02/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	1208	1	1	1	0.00
02/07/2024	2032 On 08-May-25			Bond Future	11.01	88.0742	87.8494	88.0742	0.00
02/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	2746	3	3	3	0.00
02/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	3201	3	3	3	0.00
02/07/2024	2032 On 07-August-25			Bond Future	11.14	89.9276	89.6983	89.9276	0.00
02/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	5630	6	6	6	0.00
02/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	2064	2	2	2	0.00
02/07/2024	2033 On 01-August-24			Bond Future	123.78	124.0661	123.7790	124.0661	7,742.00
02/07/2024	2033 On 07-November-24			Bond Future	125.21	125.5052	125.2116	125.5052	0.00
02/07/2024	2033 On 06-February-25			Bond Future	127.95	128.2489	127.9493	128.2489	0.00
02/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3009	3	3	3	0.00
02/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2033 On 08-May-25			Bond Future	129.19	129.4973	129.1919	129.4973	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
02/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1428	1	1	1	0.00
02/07/2024	2033 On 07-August-25			Bond Future	131.95	132.2568	131.9453	132.2568	0.00
02/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3295	4	3	4	0.00
02/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2037 On 01-August-24			Bond Future	11.77	79.3266	79.0283	79.3266	186,168.00
02/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	2224	2	2	2	0.00
02/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	2264	3	2	3	1,383.00
02/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	2185	2	2	2	0.00
02/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	10131	10	10	10	0.00
02/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	7149	7	7	7	0.00
02/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	11	0	0	0	1,383.00
02/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	1	0	0	0	1,383.00
02/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	456	0	0	0	0.00
02/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	430	0	0	0	0.00
02/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	443	0	0	0	0.00
02/07/2024	2037 On 07-November-24			Bond Future	11.88	81.1850	80.8798	81.1850	16,440.00
02/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	4667	5	5	5	0.00
02/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	4629	5	5	5	0.00
02/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	4705	5	5	5	0.00
02/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	1018	1	1	1	0.00
02/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	1042	1	1	1	0.00
02/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	1030	1	1	1	0.00
02/07/2024	2037 On 06-February-25			Bond Future	11.99	78.6793	78.3678	78.6793	0.00
02/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	5543	6	6	6	0.00
02/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1636	2	2	2	0.00
02/07/2024	2037 On 08-May-25			Bond Future	12.11	80.3658	80.0478	80.3658	3,975.00
02/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	4104	4	4	4	0.00
02/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	7700	8	8	8	7,500.00
02/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	5011	5	5	5	15,000.00
02/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	7524	8	8	8	7,500.00
02/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1729	2	2	2	0.00
02/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2807	3	3	3	0.00
02/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1674	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
02/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	3408	3	3	3	0.00
02/07/2024	2037 On 07-August-25			Bond Future	12.25	77.7957	77.4714	77.7957	0.00
02/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	6516	7	7	7	0.00
02/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2817	3	3	3	0.00
02/07/2024	2038 On 01-August-24			Bond Future	133.47	133.3221	133.4685	133.3221	3,162.00
02/07/2024	2038 On 07-November-24			Bond Future	136.63	136.4808	136.6309	136.4808	425.00
02/07/2024	2038 On 06-February-25			Bond Future	137.50	137.3459	137.4998	137.3459	0.00
02/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2270	2	2	2	0.00
02/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2038 On 08-May-25			Bond Future	140.48	140.3247	140.4825	140.3247	0.00
02/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	803	1	1	1	0.00
02/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2038 On 07-August-25			Bond Future	141.31	141.1515	141.3128	141.1515	0.00
02/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	1753	2	2	2	0.00
02/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2040 On 01-August-24			Bond Future	12.00	79.5561	79.2376	79.5561	36,860.00
02/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	2345	3	2	3	0.00
02/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	2303	3	2	3	0.00
02/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	2387	3	2	3	0.00
02/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	5291	6	5	6	7,500.00
02/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	7930	8	8	8	0.00
02/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	2137	2	2	2	680.00
02/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	4941	5	5	5	0.00
02/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	82	0	0	0	680.00
02/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	551	0	1	0	0.00
02/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	9	0	0	0	680.00
02/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	64	0	0	0	0.00
02/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	464	0	0	0	0.00
02/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	492	0	0	0	0.00
02/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	478	0	0	0	0.00
02/07/2024	2040 On 07-November-24			Bond Future	12.11	81.4197	81.0940	81.4197	95,017.00
02/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	5141	5	5	5	0.00
02/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	5060	5	5	5	0.00
02/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	5101	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
02/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	6346	7	6	7	0.00
02/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	2385	3	2	3	640.00
02/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	4115	4	4	4	0.00
02/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	1410	1	1	1	640.00
02/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	2470	2	2	2	0.00
02/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	746	1	1	1	640.00
02/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	1057	1	1	1	0.00
02/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	1070	1	1	1	0.00
02/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	1045	1	1	1	0.00
02/07/2024	2040 On 06-February-25			Bond Future	12.23	78.6684	78.3359	78.6684	14.00
02/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	5646	6	6	6	0.00
02/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1735	2	2	2	0.00
02/07/2024	2040 On 08-May-25			Bond Future	12.35	80.3546	80.0151	80.3546	3,900.00
02/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	4838	5	5	5	0.00
02/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	5229	5	5	5	15,000.00
02/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	7876	8	8	8	7,500.00
02/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	7618	8	8	8	7,500.00
02/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1900	2	2	2	0.00
02/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	3073	3	3	3	0.00
02/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	3322	3	3	3	0.00
02/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1987	2	2	2	0.00
02/07/2024	2040 On 07-August-25			Bond Future	12.49	77.5333	77.1870	77.5333	0.00
02/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	7113	7	7	7	0.00
02/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2948	3	3	3	0.00
02/07/2024	2044 On 01-August-24			Bond Future	12.08	75.7194	75.3962	75.7194	122,533.00
02/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	1916	2	2	2	0.00
02/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	1955	2	2	2	0.00
02/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	1877	2	2	2	0.00
02/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	5213	6	5	6	0.00
02/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	6462	7	6	7	0.00
02/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	30	0	0	0	15,000.00
02/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	73	0	0	0	5,000.00
02/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	693	1	1	1	0.00
02/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	656	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
02/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	674	1	1	1	0.00
02/07/2024	2044 On 07-November-24			Bond Future	12.18	77.4932	77.1626	77.4932	216.00
02/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	5131	5	5	5	0.00
02/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	5091	5	5	5	0.00
02/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	5172	5	5	5	0.00
02/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	3550	4	4	4	0.00
02/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1746	2	2	2	11,405.00
02/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	1084	1	1	1	0.00
02/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	1109	1	1	1	0.00
02/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	1096	1	1	1	0.00
02/07/2024	2044 On 06-February-25			Bond Future	12.29	74.7824	74.4447	74.7824	0.00
02/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	5751	6	6	6	0.00
02/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	3896	4	4	4	449.00
02/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	2397	3	2	3	449.00
02/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	8604	9	9	9	0.00
02/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	972	1	1	1	449.00
02/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2718	3	3	3	0.00
02/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	4096	4	4	4	0.00
02/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1765	2	2	2	0.00
02/07/2024	2044 On 08-May-25			Bond Future	12.41	76.3851	76.0405	76.3851	0.00
02/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	5027	5	5	5	0.00
02/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	3311	3	3	3	0.00
02/07/2024	2044 On 07-August-25			Bond Future	12.54	73.6056	73.2539	73.6056	0.00
02/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	7214	7	7	7	0.00
02/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2998	3	3	3	0.00
02/07/2024	2046 On 01-August-24			Bond Future	116.00	116.2676	116.0049	116.2676	12,779.00
02/07/2024	2046 On 07-November-24			Bond Future	116.55	116.8195	116.5505	116.8195	4,922.00
02/07/2024	2046 On 06-February-25			Bond Future	119.10	119.3731	119.0985	119.3731	0.00
02/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5089	5	5	5	0.00
02/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
02/07/2024	2046 On 08-May-25			Bond Future	119.43	119.7101	119.4303	119.7101	0.00
02/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
02/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	2540	2	3	2	0.00
02/07/2024	2046 On 07-August-25			Bond Future	121.97	122.2595	121.9742	122.2595	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
02/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	3284		4	3	4	0.00
02/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0		0	0	0	0.00
02/07/2024	2050 On 01-August-24			Bond Future	115.09		115.1861	115.0873	115.1861	11,298.00
02/07/2024	2050 On 07-November-24			Bond Future	117.81		117.9152	117.8143	117.9152	4,451.00
02/07/2024	2050 On 06-February-25			Bond Future	118.03		118.1327	118.0299	118.1327	0.00
02/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	2430		3	2	3	0.00
02/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0		0	0	0	0.00
02/07/2024	2050 On 08-May-25			Bond Future	120.59		120.6949	120.5902	120.6949	0.00
02/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	0		0	0	0	0.00
02/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	570		0	1	0	0.00
02/07/2024	2050 On 07-August-25			Bond Future	120.75		120.8547	120.7478	120.8547	0.00
02/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	858		1	1	1	0.00
02/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0		0	0	0	0.00
02/07/2024	8607 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/07/2024	8608 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/07/2024	8657 On 21-December-26			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/07/2024	AL37 On 01-August-24			Index Future	985.30		986.7310	985.2990	986.7310	0.00
02/07/2024	AL37 On 07-November-24			Index Future	1008.39		1009.8520	1008.3880	1009.8520	0.00
02/07/2024	AL37 On 06-February-25			Index Future	1030.21		1031.7000	1030.2070	1031.7000	0.00
02/07/2024	AL37 On 08-May-25			Index Future	1052.34		1053.8640	1052.3420	1053.8640	0.00
02/07/2024	AL37 On 07-August-25			Index Future	1074.57		1076.1150	1074.5650	1076.1150	0.00
02/07/2024	AL7T On 01-August-24			Index Future	1158.78		1162.0090	1158.7840	1162.0090	0.00
02/07/2024	AL7T On 07-November-24			Index Future	1185.94		1189.2360	1185.9370	1189.2360	0.00
02/07/2024	AL7T On 06-February-25			Index Future	1211.60		1214.9650	1211.5980	1214.9650	0.00
02/07/2024	AL7T On 08-May-25			Index Future	1237.63		1241.0650	1237.6300	1241.0650	0.00
02/07/2024	AL7T On 07-August-25			Index Future	1263.77		1267.2700	1263.7660	1267.2700	0.00
02/07/2024	ALBI On 01-August-24			Index Future	1003.77		1006.4840	1003.7650	1006.4840	121.00
02/07/2024	ALBI On 07-November-24			Index Future	1027.29		1030.0680	1027.2860	1030.0680	16.00
02/07/2024	ALBI On 06-February-25			Index Future	1049.51		1052.3530	1049.5140	1052.3530	0.00
02/07/2024	ALBI On 08-May-25			Index Future	1072.06		1074.9600	1072.0640	1074.9600	0.00
02/07/2024	ALBI On 07-August-25			Index Future	1094.70		1097.6580	1094.7030	1097.6580	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
02/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	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
02/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	ES33 On 01-August-24			Bond Future	12.15	77.9550	77.7339	77.9550	0.00
02/07/2024	ES33 On 07-November-24			Bond Future	12.29	75.9993	75.7731	75.9993	0.00
02/07/2024	ES33 On 06-February-25			Bond Future	12.44	77.6600	77.4291	77.6600	0.00
02/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3698	4	4	4	0.00
02/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/07/2024	ES33 On 08-May-25			Bond Future	12.60	75.5399	75.3042	75.5399	0.00
02/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	532	1	1	1	0.00
02/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/07/2024	ES33 On 07-August-25			Bond Future	12.78	77.1457	76.9053	77.1457	0.00
02/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3101	3	3	3	0.00
02/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/07/2024	ES42 On 01-August-24			Bond Future	12.60	73.8643	73.5712	73.8643	0.00
02/07/2024	ES42 On 07-November-24			Bond Future	12.73	71.3459	71.0459	71.3459	0.00
02/07/2024	ES42 On 06-February-25			Bond Future	12.86	72.9043	72.5980	72.9043	0.00
02/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4205	5	4	5	0.00
02/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/07/2024	ES42 On 08-May-25			Bond Future	13.00	70.2159	69.9032	70.2159	0.00
02/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1272	2	1	2	0.00
02/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/07/2024	ES42 On 07-August-25			Bond Future	13.14	71.7062	71.3871	71.7062	0.00
02/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3115	3	3	3	0.00
02/07/2024	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
02/07/2024	GOVI On 01-August-24			GOVI	988.79	991.4090	988.7880	991.4090	721.00
02/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	453980	48	45	48	0.00
02/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	454080	48	45	48	0.00
02/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	454180	48	45	48	0.00
02/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 07-November-24			GOVI	1011.96	1014.6390	1011.9580	1014.6390	0.00
02/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	631580	66	63	66	0.00
02/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	631780	66	63	66	0.00
02/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	631680	66	63	66	0.00
02/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 06-February-25			GOVI	1033.85	1036.5900	1033.8540	1036.5900	0.00
02/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	618540	65	62	65	0.00
02/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 08-May-25			GOVI	1056.07	1058.8590	1056.0670	1058.8590	0.00
02/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	340670	37	34	37	0.00
02/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/07/2024	GOVI On 07-August-25			GOVI	1078.37	1081.2160	1078.3690	1081.2160	0.00
02/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	673690	70	67	70	0.00
02/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2024	IGOV On 01-August-24			Index Future	355.10	355.3550	355.1010	355.3550	585.00
02/07/2024	IGOV On 07-November-24			Index Future	363.52	363.7750	363.5160	363.7750	16.00
02/07/2024	IGOV On 06-February-25			Index Future	371.47	371.7310	371.4670	371.7310	0.00
02/07/2024	IGOV On 08-May-25			Index Future	379.53	379.8000	379.5320	379.8000	0.00
02/07/2024	IGOV On 07-August-25			Index Future	387.63	387.9010	387.6280	387.9010	0.00
02/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/07/2024	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
02/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/07/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	8.3500	91.6500	8.3500	0.00
02/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
02/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
02/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
02/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
02/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
02/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
02/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
02/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/07/2024	R035 On 01-August-24			Bond Future	11.36	89.0065	88.7367	89.0065	67,611.00
02/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	2640	3	3	3	0.00
02/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	2598	3	3	3	0.00
02/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	2683	3	3	3	0.00
02/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	2032	2	2	2	0.00
02/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	9333	10	9	10	0.00
02/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	9195	9	9	9	0.00
02/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	5890	6	6	6	0.00
02/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	5651	6	6	6	0.00
02/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	4456	5	4	5	5,100.00
02/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	8640	9	9	9	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
02/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	8500	9	8	9	0.00
02/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	3	0	0	0	7,500.00
02/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	3	0	0	0	8,650.00
02/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	34	0	0	0	0.00
02/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	28	0	0	0	0.00
02/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	2	0	0	0	8,000.00
02/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	2	0	0	0	0.00
02/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	497	0	0	0	9,500.00
02/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	85	0	0	0	0.00
02/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	309	0	0	0	0.00
02/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	328	0	0	0	0.00
02/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	318	0	0	0	0.00
02/07/2024	R035 On 07-November-24			Bond Future	11.47	86.5767	86.3007	86.5767	85,743.00
02/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	4647	5	5	5	0.00
02/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	4685	5	5	5	0.00
02/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	4609	5	5	5	0.00
02/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	4723	5	5	5	1,000.00
02/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	8941	9	9	9	0.00
02/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	278	0	0	0	1,000.00
02/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	976	1	1	1	0.00
02/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	1012	1	1	1	0.00
02/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	988	1	1	1	0.00
02/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	1000	1	1	1	0.00
02/07/2024	R035 On 06-February-25			Bond Future	11.58	88.4485	88.1668	88.4485	0.00
02/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	5671	6	6	6	0.00
02/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1526	1	2	1	0.00
02/07/2024	R035 On 08-May-25			Bond Future	11.70	85.8297	85.5423	85.8297	0.00
02/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	3843	4	4	4	0.00
02/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	9082	9	9	9	0.00
02/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	6768	7	7	7	0.00
02/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	2994	3	3	3	400.00
02/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1872	2	2	2	400.00
02/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	4219	4	4	4	0.00
02/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	1217	1	1	1	400.00
02/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	3428	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R035 On 07-August-25			Bond Future	11.83	87.6363	87.3431	87.6363	0.00
02/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	6650	7	7	7	0.00
02/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2678	3	3	3	0.00
02/07/2024	R053 On 01-August-24			Bond Future	11.99	101.6107	101.0612	101.6107	0.00
02/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	8379	9	8	9	0.00
02/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	8250	9	8	9	0.00
02/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	8314	9	8	9	0.00
02/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	51	0	0	0	0.00
02/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	52	0	0	0	0.00
02/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	49	0	0	0	0.00
02/07/2024	R053 On 07-November-24			Bond Future	12.10	98.1189	97.5567	98.1189	3,638.00
02/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	6665	7	7	7	0.00
02/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	6612	7	7	7	0.00
02/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	6717	7	7	7	0.00
02/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	1524	1	2	1	0.00
02/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	1558	1	2	1	0.00
02/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	1541	1	2	1	0.00
02/07/2024	R053 On 06-February-25			Bond Future	12.20	100.2396	99.6655	100.2396	0.00
02/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	7666	8	8	8	0.00
02/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	2381	2	2	2	0.00
02/07/2024	R053 On 08-May-25			Bond Future	12.32	96.5174	95.9313	96.5174	0.00
02/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	6565	7	7	7	0.00
02/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	4201	4	4	4	0.00
02/07/2024	R053 On 07-August-25			Bond Future	12.43	98.5466	97.9485	98.5466	0.00
02/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	8930	9	9	9	0.00
02/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3815	4	4	4	0.00
02/07/2024	R186 On 01-August-24			Bond Future	8.74	105.0702	105.0028	105.0702	89,368.00
02/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	288	0	0	0	0.00
02/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	299	0	0	0	0.00
02/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	278	0	0	0	0.00
02/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	404	0	0	0	0.00
02/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	382	0	0	0	0.00
02/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	393	0	0	0	0.00
02/07/2024	R186 On 07-November-24			Bond Future	8.72	107.5319	107.4631	107.5319	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
02/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1187	1	1	1	0.00
02/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1201	1	1	1	0.00
02/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1173	1	1	1	0.00
02/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	394	0	0	0	0.00
02/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	384	0	0	0	0.00
02/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	389	0	0	0	0.00
02/07/2024	R186 On 06-February-25			Bond Future	8.72	104.5417	104.4717	104.5417	0.00
02/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1150	1	1	1	0.00
02/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	617	1	1	1	0.00
02/07/2024	R186 On 08-May-25			Bond Future	8.73	106.7840	106.7128	106.7840	0.00
02/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	630	1	1	1	0.00
02/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	1016	1	1	1	0.00
02/07/2024	R186 On 07-August-25			Bond Future	8.77	103.7176	103.6453	103.7176	0.00
02/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1492	2	1	2	0.00
02/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1105	1	1	1	1,983.00
02/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2046	2	2	2	0.00
02/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	175	0	0	0	1,983.00
02/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	527	1	1	1	0.00
02/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	334	0	0	0	0.00
02/07/2024	R202 On 01-August-24			Bond Future	261.43	261.8432	261.4306	261.8432	448.00
02/07/2024	R202 On 07-November-24			Bond Future	267.63	268.0470	267.6252	268.0470	520.00
02/07/2024	R202 On 06-February-25			Bond Future	268.26	268.6874	268.2566	268.6874	0.00
02/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1467	2	1	2	0.00
02/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/07/2024	R202 On 08-May-25			Bond Future	274.08	274.5154	274.0761	274.5154	0.00
02/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1766	2	2	2	0.00
02/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/07/2024	R202 On 07-August-25			Bond Future	274.58	275.0298	274.5814	275.0298	0.00
02/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2981	3	3	3	0.00
02/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
02/07/2024	R209 On 01-August-24			Bond Future	11.46	69.3486	69.1083	69.3486	11,452.00
02/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	1955	2	2	2	0.00
02/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	1920	2	2	2	0.00
02/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	1991	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
02/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	384	0	0	0	0.00
02/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	407	0	0	0	0.00
02/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	396	0	0	0	0.00
02/07/2024	R209 On 07-November-24			Bond Future	11.56	67.8162	67.5704	67.8162	5,237.00
02/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	3985	4	4	4	0.00
02/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	3952	4	4	4	0.00
02/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4019	4	4	4	0.00
02/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	936	1	1	1	0.00
02/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	958	1	1	1	0.00
02/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	947	1	1	1	0.00
02/07/2024	R209 On 06-February-25			Bond Future	11.66	69.2822	69.0313	69.2822	0.00
02/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	4936	5	5	5	0.00
02/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1413	1	1	1	0.00
02/07/2024	R209 On 08-May-25			Bond Future	11.76	67.6115	67.3554	67.6115	0.00
02/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	3575	4	4	4	0.00
02/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2999	3	3	3	0.00
02/07/2024	R209 On 07-August-25			Bond Future	11.88	69.0343	68.7731	69.0343	0.00
02/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	5939	6	6	6	0.00
02/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	2445	2	2	2	0.00
02/07/2024	R210 On 01-August-24			Bond Future	238.37	237.9183	238.3672	237.9183	1,448.00
02/07/2024	R210 On 07-November-24			Bond Future	240.68	240.2161	240.6758	240.2161	0.00
02/07/2024	R210 On 06-February-25			Bond Future	245.94	245.4670	245.9375	245.4670	0.00
02/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6328	6	6	6	0.00
02/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/07/2024	R210 On 08-May-25			Bond Future	247.86	247.3778	247.8598	247.3778	0.00
02/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	170	1	0	1	0.00
02/07/2024	R210 On 07-August-25			Bond Future	253.14	252.6477	253.1409	252.6477	0.00
02/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4701	4	5	4	0.00
02/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/07/2024	R213 On 01-August-24			Bond Future	10.40	87.2869	87.1193	87.2869	29,996.00
02/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2224	2	2	2	0.00
02/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2258	2	2	2	0.00
02/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2190	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
02/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	291	0	0	0	0.00
02/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	277	0	0	0	0.00
02/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	284	0	0	0	0.00
02/07/2024	R213 On 07-November-24			Bond Future	10.49	85.7707	85.5993	85.7707	63,579.00
02/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	3573	4	4	4	0.00
02/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	3604	4	4	4	0.00
02/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	3543	4	4	4	0.00
02/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	671	1	1	1	0.00
02/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	654	1	1	1	0.00
02/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	662	1	1	1	0.00
02/07/2024	R213 On 06-February-25			Bond Future	10.58	87.6253	87.4504	87.6253	0.00
02/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4047	4	4	4	0.00
02/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	1093	1	1	1	0.00
02/07/2024	R213 On 08-May-25			Bond Future	10.68	85.9433	85.7650	85.9433	0.00
02/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2267	2	2	2	0.00
02/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2892	3	3	3	0.00
02/07/2024	R213 On 07-August-25			Bond Future	10.80	87.7534	87.5716	87.7534	0.00
02/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	4863	5	5	5	0.00
02/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1759	2	2	2	0.00
02/07/2024	R214 On 01-August-24			Bond Future	11.87	64.5470	64.2737	64.5470	13,733.00
02/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	1919	2	2	2	0.00
02/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	1884	2	2	2	0.00
02/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	1955	2	2	2	0.00
02/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	423	0	0	0	0.00
02/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	448	0	0	0	0.00
02/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	435	0	0	0	0.00
02/07/2024	R214 On 07-November-24			Bond Future	11.97	62.7524	62.4728	62.7524	1,770.00
02/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	4034	4	4	4	0.00
02/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	4000	4	4	4	0.00
02/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	4068	4	4	4	0.00
02/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	986	1	1	1	0.00
02/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	1010	1	1	1	0.00
02/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	998	1	1	1	0.00
02/07/2024	R214 On 06-February-25			Bond Future	12.07	64.1092	63.8237	64.1092	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
02/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	4560	5	5	5	0.00
02/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	7625	8	8	8	0.00
02/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	1933	2	2	2	554.00
02/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	3185	3	3	3	554.00
02/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	3517	3	4	3	0.00
02/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	730	1	1	1	554.00
02/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	2325	2	2	2	0.00
02/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1577	1	2	1	0.00
02/07/2024	R214 On 08-May-25			Bond Future	12.17	62.1768	61.8854	62.1768	0.00
02/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	3985	4	4	4	0.00
02/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2914	3	3	3	0.00
02/07/2024	R214 On 07-August-25			Bond Future	12.29	63.4854	63.1881	63.4854	0.00
02/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	5744	6	6	6	0.00
02/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2643	3	3	3	0.00
02/07/2024	R248 On 01-August-24			Bond Future	11.97	78.9250	78.5902	78.9250	194,899.00
02/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	2508	3	3	3	0.00
02/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	2552	3	3	3	0.00
02/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	2464	3	2	3	0.00
02/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	513	0	1	0	0.00
02/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	485	0	0	0	0.00
02/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	499	0	0	0	0.00
02/07/2024	R248 On 07-November-24			Bond Future	12.08	76.3226	75.9801	76.3226	71,084.00
02/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	5170	5	5	5	0.00
02/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	5212	5	5	5	0.00
02/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	5129	5	5	5	0.00
02/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	1106	1	1	1	0.00
02/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	1081	1	1	1	0.00
02/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	1093	1	1	1	0.00
02/07/2024	R248 On 06-February-25			Bond Future	12.18	77.9727	77.6230	77.9727	10,000.00
02/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	5169	5	5	5	0.00
02/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	2162	2	2	2	0.00
02/07/2024	R248 On 08-May-25			Bond Future	12.29	75.1925	74.8355	75.1925	0.00
02/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	5109	5	5	5	0.00
02/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	3330	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2024	R248 On 07-August-25			Bond Future	12.40	76.7746	76.4104	76.7746	0.00
02/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	7320	8	7	8	0.00
02/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2944	3	3	3	0.00
02/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00