



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: 09/07/2024 TO: 09/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	2025 On 01-August-24			Bond Future	181.53	181.5659	181.5346	181.5659	4,600.00
09/07/2024	2025 On 07-November-24			Bond Future	185.84	185.8682	185.8363	185.8682	4,870.00
09/07/2024	2029 On 01-August-24			Bond Future	131.12	131.2417	131.1231	131.2417	3,134.00
09/07/2024	2029 On 07-November-24			Bond Future	132.83	132.9497	132.8285	132.9497	6,877.00
09/07/2024	2029 On 06-February-25			Bond Future	135.73	135.8579	135.7344	135.8579	0.00
09/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3334	3	3	3	0.00
09/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2029 On 08-May-25			Bond Future	137.25	137.3716	137.2456	137.3716	0.00
09/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
09/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	604	0	1	0	0.00
09/07/2024	2029 On 07-August-25			Bond Future	140.18	140.3112	140.1830	140.3112	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
09/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2773	3	3	3	0.00
09/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2030 On 01-August-24			Bond Future	9.79	92.8216	92.6628	92.8216	98,475.00
09/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2391	3	2	3	0.00
09/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2356	3	2	3	0.00
09/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2426	3	2	3	0.00
09/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	1813	2	2	2	600.00
09/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	3584	4	4	4	600.00
09/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	5795	6	6	6	0.00
09/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	2	0	0	0	600.00
09/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	169	0	0	0	0.00
09/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	24	0	0	0	0.00
09/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	87	0	0	0	0.00
09/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	94	0	0	0	0.00
09/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	90	0	0	0	0.00
09/07/2024	2030 On 07-November-24			Bond Future	9.85	94.9964	94.8339	94.9964	65,649.00
09/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	3792	4	4	4	0.00
09/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	3823	4	4	4	0.00
09/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	3762	4	4	4	0.00
09/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	3672	4	4	4	600.00
09/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	7547	8	8	8	0.00
09/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2278	2	2	2	600.00
09/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	451	0	0	0	0.00
09/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	69	0	0	0	600.00
09/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	909	1	1	1	0.00
09/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	432	0	0	0	0.00
09/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	420	0	0	0	0.00
09/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	426	0	0	0	0.00
09/07/2024	2030 On 06-February-25			Bond Future	9.91	93.0414	92.8757	93.0414	0.00
09/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	3694	4	4	4	0.00
09/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	924	1	1	1	0.00
09/07/2024	2030 On 08-May-25			Bond Future	10.00	95.0357	94.8667	95.0357	0.00
09/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2048	2	2	2	0.00
09/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	6822	7	7	7	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
09/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	2818	3	3	3	1,640.00
09/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	3700	4	4	4	2,280.00
09/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	7989	8	8	8	0.00
09/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	356	0	0	0	2,280.00
09/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1293	1	1	1	0.00
09/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	532	1	1	1	1,640.00
09/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1718	2	2	2	0.00
09/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	2279	2	2	2	0.00
09/07/2024	2030 On 07-August-25			Bond Future	10.10	93.0351	92.8629	93.0351	0.00
09/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	4617	5	5	5	0.00
09/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3178	3	3	3	1,054.00
09/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7177	7	7	7	0.00
09/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	670	1	1	1	1,054.00
09/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1899	2	2	2	0.00
09/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1285	1	1	1	0.00
09/07/2024	2032 On 01-August-24			Bond Future	10.52	91.3387	91.1493	91.3387	69,530.00
09/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3061	3	3	3	0.00
09/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3102	3	3	3	0.00
09/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3020	3	3	3	0.00
09/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9010	9	9	9	0.00
09/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	2938	3	3	3	600.00
09/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5057	5	5	5	600.00
09/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8050	8	8	8	0.00
09/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5273	5	5	5	0.00
09/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2302	2	2	2	0.00
09/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	4583	5	5	5	120.00
09/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	48	0	0	0	0.00
09/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	265	0	0	0	11,000.00
09/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	28	0	0	0	100.00
09/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	3	0	0	0	600.00
09/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	34	0	0	0	0.00
09/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	1	0	0	0	11,000.00
09/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	165	0	0	0	0.00
09/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	155	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
09/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	146	0	0	0	0.00
09/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	151	0	0	0	0.00
09/07/2024	2032 On 07-November-24			Bond Future	10.60	89.3114	89.1176	89.3114	98,867.00
09/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4575	5	5	5	0.00
09/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4539	5	5	5	0.00
09/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	4610	5	5	5	0.00
09/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5043	5	5	5	600.00
09/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10141	10	10	10	0.00
09/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3318	3	3	3	600.00
09/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	11714	12	12	12	0.00
09/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5152	5	5	5	1,615.00
09/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	22	0	0	0	1,615.00
09/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	499	0	0	0	0.00
09/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	519	0	1	0	0.00
09/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	55	0	0	0	600.00
09/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	1001	1	1	1	0.00
09/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	610	1	1	1	0.00
09/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	626	1	1	1	0.00
09/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	618	1	1	1	0.00
09/07/2024	2032 On 06-February-25			Bond Future	10.69	91.2433	91.0456	91.2433	0.00
09/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5440	6	5	6	0.00
09/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	942	1	1	1	0.00
09/07/2024	2032 On 08-May-25			Bond Future	10.79	89.0326	88.8309	89.0326	0.00
09/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3203	3	3	3	0.00
09/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2677	3	3	3	0.00
09/07/2024	2032 On 07-August-25			Bond Future	10.90	90.9147	90.7091	90.9147	0.00
09/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6356	7	6	7	0.00
09/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1779	2	2	2	0.00
09/07/2024	2033 On 01-August-24			Bond Future	124.14	124.0013	124.1415	124.0013	6,716.00
09/07/2024	2033 On 07-November-24			Bond Future	125.58	125.4393	125.5829	125.4393	569.00
09/07/2024	2033 On 06-February-25			Bond Future	128.33	128.1832	128.3304	128.1832	0.00
09/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3390	3	3	3	0.00
09/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2033 On 08-May-25			Bond Future	129.58	129.4300	129.5806	129.4300	0.00

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09/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
09/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	1039	1	1	1	0.00
09/07/2024	2033 On 07-August-25			Bond Future	132.35	132.1998	132.3541	132.1998	0.00
09/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3704	4	4	4	0.00
09/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2037 On 01-August-24			Bond Future	11.50	80.6896	80.5257	80.6896	126,516.00
09/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3406	4	3	4	0.00
09/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3359	4	3	4	0.00
09/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3454	4	3	4	1,383.00
09/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	11627	12	12	12	0.00
09/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	8637	9	9	9	0.00
09/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	1	0	0	0	1,383.00
09/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
09/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	122	0	0	0	0.00
09/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	132	0	0	0	0.00
09/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	127	0	0	0	0.00
09/07/2024	2037 On 07-November-24			Bond Future	11.60	82.5802	82.4125	82.5802	80,891.00
09/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	5873	6	6	6	0.00
09/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	5915	6	6	6	0.00
09/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	5832	6	6	6	0.00
09/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	713	1	1	1	0.00
09/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	696	1	1	1	0.00
09/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	704	1	1	1	0.00
09/07/2024	2037 On 06-February-25			Bond Future	11.70	80.1058	79.9347	80.1058	0.00
09/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	6669	7	7	7	0.00
09/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1195	1	1	1	0.00
09/07/2024	2037 On 08-May-25			Bond Future	11.81	81.8222	81.6478	81.8222	3,975.00
09/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5056	5	5	5	0.00
09/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	8944	9	9	9	7,500.00
09/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6061	6	6	6	15,000.00
09/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	8758	9	9	9	7,500.00
09/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1363	1	1	1	0.00
09/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2257	2	2	2	0.00
09/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1319	1	1	1	0.00

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09/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2760	3	3	3	0.00
09/07/2024	2037 On 07-August-25			Bond Future	11.93	79.2906	79.1128	79.2906	0.00
09/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	7671	8	8	8	0.00
09/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2331	2	2	2	0.00
09/07/2024	2038 On 01-August-24			Bond Future	133.90	134.1975	133.8981	134.1975	1,889.00
09/07/2024	2038 On 07-November-24			Bond Future	137.07	137.3773	137.0709	137.3773	1,668.00
09/07/2024	2038 On 06-February-25			Bond Future	137.95	138.2649	137.9519	138.2649	0.00
09/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2722	3	3	3	0.00
09/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2038 On 08-May-25			Bond Future	140.94	141.2623	140.9430	141.2623	0.00
09/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1263	2	1	2	0.00
09/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2038 On 07-August-25			Bond Future	141.80	142.1231	141.7968	142.1231	0.00
09/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2237	3	2	3	0.00
09/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2040 On 01-August-24			Bond Future	11.73	80.9546	80.8399	80.9546	16,915.00
09/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	3608	4	4	4	0.00
09/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	3659	4	4	4	0.00
09/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	3558	4	4	4	0.00
09/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	6838	7	7	7	7,500.00
09/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3357	3	3	3	680.00
09/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	6474	7	6	7	0.00
09/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	9524	10	10	10	0.00
09/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	1	0	0	0	680.00
09/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	10	0	0	0	0.00
09/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	13	0	0	0	680.00
09/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	169	0	0	0	0.00
09/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	145	0	0	0	0.00
09/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	134	0	0	0	0.00
09/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	139	0	0	0	0.00
09/07/2024	2040 On 07-November-24			Bond Future	11.83	82.8513	82.7340	82.8513	106,684.00
09/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6367	6	6	6	0.00
09/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6455	7	6	7	0.00
09/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6411	7	6	7	0.00

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09/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3351	3	3	3	640.00
09/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5334	5	5	5	0.00
09/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	7742	8	8	8	0.00
09/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	989	1	1	1	640.00
09/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1795	2	2	2	0.00
09/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	501	0	1	0	640.00
09/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	728	1	1	1	0.00
09/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	719	1	1	1	0.00
09/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	737	1	1	1	0.00
09/07/2024	2040 On 06-February-25			Bond Future	11.93	80.1322	80.0125	80.1322	14.00
09/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	6927	7	7	7	0.00
09/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1340	1	1	1	0.00
09/07/2024	2040 On 08-May-25			Bond Future	12.05	81.8489	81.7271	81.8489	3,900.00
09/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	5927	6	6	6	0.00
09/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	8929	9	9	9	7,500.00
09/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6359	6	6	6	15,000.00
09/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9201	9	9	9	7,500.00
09/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1514	1	2	1	0.00
09/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2491	2	2	2	0.00
09/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1585	2	2	2	0.00
09/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2699	3	3	3	0.00
09/07/2024	2040 On 07-August-25			Bond Future	12.17	79.0670	78.9428	79.0670	0.00
09/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8379	8	8	8	0.00
09/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2458	2	2	2	0.00
09/07/2024	2044 On 01-August-24			Bond Future	11.79	77.1707	77.1153	77.1707	99,564.00
09/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3171	3	3	3	0.00
09/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3122	3	3	3	0.00
09/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3221	3	3	3	0.00
09/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	6870	7	7	7	0.00
09/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8154	8	8	8	0.00
09/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	3	0	0	0	15,000.00
09/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	11	0	0	0	5,000.00
09/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	203	0	0	0	0.00
09/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	218	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
09/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	210	0	0	0	0.00
09/07/2024	2044 On 07-November-24			Bond Future	11.89	78.9788	78.9222	78.9788	36,273.00
09/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6491	7	6	7	0.00
09/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6536	7	7	7	0.00
09/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6447	7	6	7	0.00
09/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	4721	5	5	5	0.00
09/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1158	1	1	1	11,405.00
09/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	705	1	1	1	0.00
09/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	688	1	1	1	0.00
09/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	696	1	1	1	0.00
09/07/2024	2044 On 06-February-25			Bond Future	11.98	76.3011	76.2435	76.3011	0.00
09/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7143	7	7	7	0.00
09/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3333	3	3	3	449.00
09/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10166	10	10	10	0.00
09/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5092	5	5	5	449.00
09/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3234	3	3	3	0.00
09/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	735	1	1	1	449.00
09/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2114	2	2	2	0.00
09/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1358	1	1	1	0.00
09/07/2024	2044 On 08-May-25			Bond Future	12.09	77.9358	77.8772	77.9358	0.00
09/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6233	6	6	6	0.00
09/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2680	3	3	3	0.00
09/07/2024	2044 On 07-August-25			Bond Future	12.21	75.1963	75.1368	75.1963	0.00
09/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	8599	9	9	9	0.00
09/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2500	2	3	2	0.00
09/07/2024	2046 On 01-August-24			Bond Future	116.78	116.7780	116.7762	116.7780	6,642.00
09/07/2024	2046 On 07-November-24			Bond Future	117.34	117.3424	117.3406	117.3424	13,463.00
09/07/2024	2046 On 06-February-25			Bond Future	119.91	119.9089	119.9074	119.9089	0.00
09/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5897	6	6	6	0.00
09/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2046 On 08-May-25			Bond Future	120.26	120.2577	120.2564	120.2577	0.00
09/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
09/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1714	2	2	2	0.00
09/07/2024	2046 On 07-August-25			Bond Future	122.83	122.8299	122.8290	122.8299	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
09/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4139	4	4	4	0.00
09/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2050 On 01-August-24			Bond Future	115.95	115.4637	115.9499	115.4637	6,671.00
09/07/2024	2050 On 07-November-24			Bond Future	118.70	118.1997	118.6977	118.1997	12,155.00
09/07/2024	2050 On 06-February-25			Bond Future	118.93	118.4256	118.9346	118.4256	0.00
09/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3335	3	3	3	0.00
09/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2050 On 08-May-25			Bond Future	121.51	120.9929	121.5134	120.9929	0.00
09/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	353	0	0	0	0.00
09/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
09/07/2024	2050 On 07-August-25			Bond Future	121.70	121.1712	121.7026	121.1712	0.00
09/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1813	1	2	1	0.00
09/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
09/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	AL37 On 01-August-24			Index Future	992.87	994.5020	992.8730	994.5020	0.00
09/07/2024	AL37 On 07-November-24			Index Future	1016.14	1017.8050	1016.1390	1017.8050	0.00
09/07/2024	AL37 On 06-February-25			Index Future	1038.14	1039.8380	1038.1380	1039.8380	0.00
09/07/2024	AL37 On 08-May-25			Index Future	1060.43	1062.1650	1060.4330	1062.1650	0.00
09/07/2024	AL37 On 07-August-25			Index Future	1082.92	1084.6870	1082.9210	1084.6870	0.00
09/07/2024	AL7T On 01-August-24			Index Future	1174.38	1177.4320	1174.3760	1177.4320	0.00
09/07/2024	AL7T On 07-November-24			Index Future	1201.90	1205.0220	1201.8960	1205.0220	0.00
09/07/2024	AL7T On 06-February-25			Index Future	1227.92	1231.1070	1227.9170	1231.1070	0.00
09/07/2024	AL7T On 08-May-25			Index Future	1254.29	1257.5410	1254.2870	1257.5410	0.00
09/07/2024	AL7T On 07-August-25			Index Future	1280.89	1284.2060	1280.8860	1284.2060	0.00
09/07/2024	ALBI On 01-August-24			Index Future	1017.23	1018.7850	1017.2250	1018.7850	121.00
09/07/2024	ALBI On 07-November-24			Index Future	1041.06	1042.6570	1041.0620	1042.6570	16.00
09/07/2024	ALBI On 06-February-25			Index Future	1063.60	1065.2280	1063.6010	1065.2280	0.00
09/07/2024	ALBI On 08-May-25			Index Future	1086.44	1088.1000	1086.4420	1088.1000	0.00
09/07/2024	ALBI On 07-August-25			Index Future	1109.48	1111.1720	1109.4820	1111.1720	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
09/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
09/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	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
09/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	ES33 On 01-August-24			Bond Future	11.87	79.1000	78.9672	79.1000	0.00
09/07/2024	ES33 On 07-November-24			Bond Future	12.01	77.1717	77.0358	77.1717	0.00
09/07/2024	ES33 On 06-February-25			Bond Future	12.14	78.8592	78.7205	78.8592	0.00
09/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4989	5	5	5	0.00
09/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
09/07/2024	ES33 On 08-May-25			Bond Future	12.29	76.7644	76.6230	76.7644	0.00
09/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1851	2	2	2	0.00
09/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
09/07/2024	ES33 On 07-August-25			Bond Future	12.45	78.4037	78.2595	78.4037	0.00
09/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4455	5	4	5	0.00
09/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
09/07/2024	ES42 On 01-August-24			Bond Future	12.33	75.1311	75.0257	75.1311	0.00
09/07/2024	ES42 On 07-November-24			Bond Future	12.45	72.6429	72.5350	72.6429	0.00
09/07/2024	ES42 On 06-February-25			Bond Future	12.57	74.2307	74.1207	74.2307	0.00
09/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5727	6	6	6	0.00
09/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
09/07/2024	ES42 On 08-May-25			Bond Future	12.70	71.5705	71.4583	71.5705	0.00
09/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2827	3	3	3	0.00
09/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
09/07/2024	ES42 On 07-August-25			Bond Future	12.83	73.0967	72.9824	73.0967	0.00
09/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4710	5	5	5	0.00
09/07/2024	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
09/07/2024	GOVI On 01-August-24			GOVI	1001.91	1003.4920	1001.9050	1003.4920	717.00
09/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	585250	60	59	60	0.00
09/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	585150	60	59	60	0.00
09/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	585350	60	59	60	0.00
09/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 07-November-24			GOVI	1025.38	1027.0060	1025.3830	1027.0060	0.00
09/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	766030	78	77	78	0.00
09/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	765930	78	77	78	0.00
09/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	765830	78	77	78	0.00
09/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 06-February-25			GOVI	1047.58	1049.2370	1047.5820	1049.2370	0.00
09/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	755820	77	76	77	0.00
09/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 08-May-25			GOVI	1070.08	1071.7670	1070.0790	1071.7670	0.00
09/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	480790	50	48	50	0.00
09/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
09/07/2024	GOVI On 07-August-25			GOVI	1092.77	1094.4920	1092.7720	1094.4920	0.00
09/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	817720	83	82	83	0.00
09/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
09/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2024	IGOV On 01-August-24			Index Future	356.06	355.8710	356.0570	355.8710	585.00
09/07/2024	IGOV On 07-November-24			Index Future	364.50	364.3040	364.4950	364.3040	16.00
09/07/2024	IGOV On 06-February-25			Index Future	372.47	372.2760	372.4720	372.2760	0.00
09/07/2024	IGOV On 08-May-25			Index Future	380.56	380.3530	380.5550	380.3530	0.00
09/07/2024	IGOV On 07-August-25			Index Future	388.71	388.5000	388.7080	388.5000	0.00
09/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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09/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
09/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
09/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
09/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
09/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
09/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
09/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
09/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
09/07/2024	R035 On 01-August-24			Bond Future	11.11	90.4084	90.1047	90.4084	36,161.00
09/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3778	4	4	4	0.00
09/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	3826	4	4	4	0.00
09/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3729	4	4	4	0.00
09/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3062	3	3	3	0.00
09/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10700	11	11	11	0.00
09/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10562	11	11	11	0.00
09/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	6989	7	7	7	0.00
09/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7234	8	7	8	0.00
09/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	5754	6	6	6	5,100.00
09/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10005	10	10	10	0.00
09/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	9865	10	10	10	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
09/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
09/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
09/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	15	0	0	0	0.00
09/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	3	0	0	0	0.00
09/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	4	0	0	0	0.00
09/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
09/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
09/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	160	0	0	0	9,500.00
09/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	91	0	0	0	0.00
09/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	84	0	0	0	0.00
09/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	88	0	0	0	0.00
09/07/2024	R035 On 07-November-24			Bond Future	11.21	88.0116	87.7010	88.0116	105,366.00
09/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5738	6	6	6	0.00
09/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5697	6	6	6	0.00
09/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5779	6	6	6	0.00
09/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5820	6	6	6	1,000.00
09/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10222	11	10	11	0.00
09/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	158	0	0	0	1,000.00
09/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	673	1	1	1	0.00
09/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	682	1	1	1	0.00
09/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	699	1	1	1	0.00
09/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	690	1	1	1	0.00
09/07/2024	R035 On 06-February-25			Bond Future	11.31	89.9157	89.5986	89.9157	0.00
09/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6698	7	7	7	0.00
09/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1120	1	1	1	0.00
09/07/2024	R035 On 08-May-25			Bond Future	11.41	87.3276	87.0040	87.3276	0.00
09/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4674	5	5	5	0.00
09/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3712	4	4	4	400.00
09/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7845	8	8	8	0.00
09/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10256	11	10	11	0.00
09/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	930	1	1	1	400.00
09/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1487	1	1	1	400.00
09/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3475	3	3	3	0.00
09/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2797	3	3	3	0.00
09/07/2024	R035 On 07-August-25			Bond Future	11.53	89.1741	88.8439	89.1741	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
09/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7698	8	8	8	0.00
09/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2226	2	2	2	0.00
09/07/2024	R053 On 01-August-24			Bond Future	11.69	103.4972	103.4638	103.4972	0.00
09/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	10738	11	11	11	0.00
09/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	10606	11	11	11	0.00
09/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	10672	11	11	11	0.00
09/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	6	0	0	0	0.00
09/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	6	0	0	0	0.00
09/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	6	0	0	0	0.00
09/07/2024	R053 On 07-November-24			Bond Future	11.79	100.0499	100.0158	100.0499	3,638.00
09/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	8563	9	9	9	0.00
09/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	8621	9	9	9	0.00
09/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	8505	9	9	9	0.00
09/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	992	1	1	1	0.00
09/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	968	1	1	1	0.00
09/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	980	1	1	1	0.00
09/07/2024	R053 On 06-February-25			Bond Future	11.88	102.2138	102.1793	102.2138	0.00
09/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	9634	10	10	10	0.00
09/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1835	2	2	2	0.00
09/07/2024	R053 On 08-May-25			Bond Future	11.98	98.5331	98.4981	98.5331	0.00
09/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8328	8	8	8	0.00
09/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3398	3	3	3	0.00
09/07/2024	R053 On 07-August-25			Bond Future	12.08	100.6144	100.5790	100.6144	0.00
09/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	10879	11	11	11	0.00
09/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3134	3	3	3	0.00
09/07/2024	R186 On 01-August-24			Bond Future	8.62	105.3021	105.2571	105.3021	70,075.00
09/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	370	0	0	0	0.00
09/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	356	0	0	0	0.00
09/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	383	0	0	0	0.00
09/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	212	0	0	0	0.00
09/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	229	0	0	0	0.00
09/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	220	0	0	0	0.00
09/07/2024	R186 On 07-November-24			Bond Future	8.59	107.7694	107.7235	107.7694	75,775.00
09/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1360	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
09/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1346	1	1	1	0.00
09/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1375	1	1	1	0.00
09/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	298	0	0	0	0.00
09/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	306	0	0	0	0.00
09/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	302	0	0	0	0.00
09/07/2024	R186 On 06-February-25			Bond Future	8.56	104.7857	104.7391	104.7857	0.00
09/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1306	1	1	1	0.00
09/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	506	0	1	0	0.00
09/07/2024	R186 On 08-May-25			Bond Future	8.55	107.0322	106.9849	107.0322	0.00
09/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	744	1	1	1	0.00
09/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	857	1	1	1	0.00
09/07/2024	R186 On 07-August-25			Bond Future	8.54	103.9809	103.9330	103.9809	0.00
09/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1674	2	2	2	0.00
09/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1250	1	1	1	1,983.00
09/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2267	2	2	2	0.00
09/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	109	0	0	0	1,983.00
09/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	384	0	0	0	0.00
09/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	228	0	0	0	0.00
09/07/2024	R202 On 01-August-24			Bond Future	260.99	260.9939	260.9899	260.9939	435.00
09/07/2024	R202 On 07-November-24			Bond Future	267.17	267.1784	267.1746	267.1784	583.00
09/07/2024	R202 On 06-February-25			Bond Future	267.80	267.8040	267.8006	267.8040	0.00
09/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1011	1	1	1	0.00
09/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/07/2024	R202 On 08-May-25			Bond Future	273.61	273.6103	273.6076	273.6103	0.00
09/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1298	1	1	1	0.00
09/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
09/07/2024	R202 On 07-August-25			Bond Future	274.13	274.1328	274.1298	274.1328	0.00
09/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2530	3	3	3	0.00
09/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
09/07/2024	R209 On 01-August-24			Bond Future	11.21	70.4717	70.3260	70.4717	7,969.00
09/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	2901	3	3	3	0.00
09/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	2943	3	3	3	0.00
09/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	2860	3	3	3	0.00
09/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	129	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
09/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	119	0	0	0	0.00
09/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	124	0	0	0	0.00
09/07/2024	R209 On 07-November-24			Bond Future	11.30	68.9658	68.8167	68.9658	8,311.00
09/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	4947	5	5	5	0.00
09/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	4983	5	5	5	0.00
09/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	4911	5	5	5	0.00
09/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	671	1	1	1	0.00
09/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	654	1	1	1	0.00
09/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	663	1	1	1	0.00
09/07/2024	R209 On 06-February-25			Bond Future	11.39	70.4576	70.3055	70.4576	0.00
09/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	5846	6	6	6	0.00
09/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	1049	1	1	1	0.00
09/07/2024	R209 On 08-May-25			Bond Future	11.49	68.8114	68.6564	68.8114	0.00
09/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4336	4	4	4	0.00
09/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2459	2	2	2	0.00
09/07/2024	R209 On 07-August-25			Bond Future	11.59	70.2661	70.1080	70.2661	0.00
09/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	6813	7	7	7	0.00
09/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1983	2	2	2	0.00
09/07/2024	R210 On 01-August-24			Bond Future	237.91	237.6668	237.9074	237.6668	1,254.00
09/07/2024	R210 On 07-November-24			Bond Future	240.21	239.9594	240.2058	239.9594	192.00
09/07/2024	R210 On 06-February-25			Bond Future	245.46	245.2080	245.4605	245.2080	0.00
09/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5851	6	6	6	0.00
09/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/07/2024	R210 On 08-May-25			Bond Future	247.37	247.1129	247.3712	247.1129	0.00
09/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
09/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	659	1	1	1	0.00
09/07/2024	R210 On 07-August-25			Bond Future	252.66	252.3998	252.6645	252.3998	0.00
09/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4224	4	4	4	0.00
09/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/07/2024	R213 On 01-August-24			Bond Future	10.21	88.0814	87.9336	88.0814	29,996.00
09/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	2868	3	3	3	0.00
09/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	2831	3	3	3	0.00
09/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	2905	3	3	3	0.00
09/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	110	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
09/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	117	0	0	0	0.00
09/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	113	0	0	0	0.00
09/07/2024	R213 On 07-November-24			Bond Future	10.29	86.5840	86.4329	86.5840	71,852.00
09/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4226	4	4	4	0.00
09/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4194	4	4	4	0.00
09/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4258	4	4	4	0.00
09/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	475	0	0	0	0.00
09/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	488	0	0	0	0.00
09/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	481	0	0	0	0.00
09/07/2024	R213 On 06-February-25			Bond Future	10.37	88.4573	88.3031	88.4573	0.00
09/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	4629	5	5	5	0.00
09/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	822	1	1	1	0.00
09/07/2024	R213 On 08-May-25			Bond Future	10.46	86.7925	86.6352	86.7925	0.00
09/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2651	3	3	3	0.00
09/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2405	2	2	2	0.00
09/07/2024	R213 On 07-August-25			Bond Future	10.56	88.6286	88.4684	88.6286	0.00
09/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5497	6	5	6	0.00
09/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1496	1	1	1	0.00
09/07/2024	R214 On 01-August-24			Bond Future	11.60	65.7103	65.6110	65.7103	8,333.00
09/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	2955	3	3	3	0.00
09/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	2998	3	3	3	0.00
09/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	2912	3	3	3	0.00
09/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	139	0	0	0	0.00
09/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	129	0	0	0	0.00
09/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	134	0	0	0	0.00
09/07/2024	R214 On 07-November-24			Bond Future	11.69	63.9432	63.8415	63.9432	13,758.00
09/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5103	5	5	5	0.00
09/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5140	5	5	5	0.00
09/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5066	5	5	5	0.00
09/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	707	1	1	1	0.00
09/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	689	1	1	1	0.00
09/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	698	1	1	1	0.00
09/07/2024	R214 On 06-February-25			Bond Future	11.79	65.3266	65.2229	65.3266	0.00
09/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5617	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
09/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2640	3	3	3	554.00
09/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4100	4	4	4	554.00
09/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	8852	9	9	9	0.00
09/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	559	1	1	1	554.00
09/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1840	2	2	2	0.00
09/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2825	3	3	3	0.00
09/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1235	1	1	1	0.00
09/07/2024	R214 On 08-May-25			Bond Future	11.88	63.4197	63.3140	63.4197	0.00
09/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	4885	5	5	5	0.00
09/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2385	2	2	2	0.00
09/07/2024	R214 On 07-August-25			Bond Future	11.98	64.7607	64.6530	64.7607	0.00
09/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	6795	7	7	7	0.00
09/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2229	2	2	2	0.00
09/07/2024	R248 On 01-August-24			Bond Future	11.70	80.3878	80.2976	80.3878	45,902.00
09/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	3849	4	4	4	0.00
09/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	3902	4	4	4	0.00
09/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	3796	4	4	4	0.00
09/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	137	0	0	0	0.00
09/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	127	0	0	0	0.00
09/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	132	0	0	0	0.00
09/07/2024	R248 On 07-November-24			Bond Future	11.79	77.8199	77.7276	77.8199	222,124.00
09/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6584	7	7	7	0.00
09/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6629	7	7	7	0.00
09/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6539	7	7	7	0.00
09/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	769	1	1	1	0.00
09/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	750	1	1	1	0.00
09/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	759	1	1	1	0.00
09/07/2024	R248 On 06-February-25			Bond Future	11.89	79.5034	79.4093	79.5034	10,000.00
09/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6500	7	7	7	0.00
09/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1708	2	2	2	0.00
09/07/2024	R248 On 08-May-25			Bond Future	11.98	76.7554	76.6596	76.7554	0.00
09/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6248	6	6	6	0.00
09/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2645	3	3	3	0.00
09/07/2024	R248 On 07-August-25			Bond Future	12.08	78.3779	78.2803	78.3779	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
09/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	8721	9	9	9	0.00
09/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2474	2	2	2	0.00
09/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00