



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: 07/08/2024 TO: 07/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	2025 On 07-November-24			Bond Future	185.50	185.4879	185.4985	185.4879	9,240.00
07/08/2024	2029 On 07-November-24			Bond Future	133.00	132.8872	132.9959	132.8872	8,202.00
07/08/2024	2029 On 06-February-25			Bond Future	135.84	135.7305	135.8422	135.7305	0.00
07/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	3442	3	3	3	0.00
07/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2029 On 08-May-25			Bond Future	137.28	137.1656	137.2803	137.1656	0.00
07/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
07/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	570	1	1	1	0.00
07/08/2024	2029 On 07-August-25			Bond Future	140.12	140.0034	140.1211	140.0034	0.00
07/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	2711	3	3	3	0.00
07/08/2024	2029 On 07-August-25	137.41	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
07/08/2024	2029 On 06-November-25			Bond Future	141.49	141.3720	141.4927	141.3720	0.00
07/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	1703	2	2	2	0.00
07/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2030 On 07-November-24			Bond Future	9.39	96.5954	96.5970	96.5954	163,751.00
07/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5263	5	5	5	0.00
07/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5297	5	5	5	0.00
07/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5229	5	5	5	0.00
07/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3484	3	3	3	600.00
07/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5128	5	5	5	600.00
07/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9250	9	9	9	0.00
07/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	9	0	0	0	600.00
07/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	144	0	0	0	0.00
07/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	353	0	0	0	0.00
07/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	136	0	0	0	0.00
07/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	131	0	0	0	0.00
07/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	134	0	0	0	0.00
07/08/2024	2030 On 06-February-25			Bond Future	9.44	94.6289	94.6310	94.6289	0.00
07/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	4990	5	5	5	0.00
07/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	465	0	0	0	0.00
07/08/2024	2030 On 08-May-25			Bond Future	9.51	96.6002	96.6027	96.6002	0.00
07/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3013	3	3	3	0.00
07/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8300	8	8	8	0.00
07/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3944	4	4	4	1,640.00
07/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9532	10	10	10	0.00
07/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	4954	5	5	5	2,280.00
07/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	163	0	0	0	2,280.00
07/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	811	1	1	1	0.00
07/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	274	0	0	0	1,640.00
07/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	1108	1	1	1	0.00
07/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1508	2	2	2	0.00
07/08/2024	2030 On 07-August-25			Bond Future	9.60	94.5643	94.5673	94.5643	0.00
07/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5919	6	6	6	0.00
07/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8593	9	9	9	0.00
07/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4320	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	382	0	0	0	1,054.00
07/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1337	1	1	1	0.00
07/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	882	1	1	1	0.00
07/08/2024	2030 On 06-November-25			Bond Future	9.70	96.4409	96.4444	96.4409	0.00
07/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2205	2	2	2	0.00
07/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2728	3	3	3	0.00
07/08/2024	2032 On 07-November-24			Bond Future	10.23	90.9316	90.8855	90.9316	105,013.00
07/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	5955	6	6	6	0.00
07/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	5915	6	6	6	0.00
07/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	5995	6	6	6	0.00
07/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	6596	7	7	7	1,615.00
07/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	13462	14	13	14	0.00
07/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	6475	7	6	7	600.00
07/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	11862	12	12	12	0.00
07/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4514	5	5	5	600.00
07/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	2717	3	3	3	0.00
07/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	960	1	1	1	200.00
07/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	184	0	0	0	0.00
07/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	8	0	0	0	600.00
07/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	429	0	0	0	0.00
07/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	2	0	0	0	1,615.00
07/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	174	0	0	0	0.00
07/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	226	0	0	0	0.00
07/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	234	0	0	0	0.00
07/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	230	0	0	0	0.00
07/08/2024	2032 On 06-February-25			Bond Future	10.31	92.8548	92.8081	92.8548	0.00
07/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	6826	7	7	7	0.00
07/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	566	1	1	1	0.00
07/08/2024	2032 On 08-May-25			Bond Future	10.40	90.6240	90.5767	90.6240	0.00
07/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4190	4	4	4	0.00
07/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1919	2	2	2	0.00
07/08/2024	2032 On 07-August-25			Bond Future	10.50	92.4751	92.4272	92.4751	0.00
07/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7630	8	8	8	0.00
07/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1334	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
07/08/2024	2032 On 06-November-25			Bond Future	10.63	90.1482	90.0998	90.1482	0.00
07/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3102	3	3	3	0.00
07/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3998	4	4	4	0.00
07/08/2024	2033 On 07-November-24			Bond Future	126.50	126.5067	126.5007	126.5067	6,936.00
07/08/2024	2033 On 06-February-25			Bond Future	129.21	129.2136	129.2082	129.2136	0.00
07/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4268	4	4	4	0.00
07/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2033 On 08-May-25			Bond Future	130.41	130.4115	130.4064	130.4115	0.00
07/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	214	0	0	0	0.00
07/08/2024	2033 On 07-August-25			Bond Future	133.11	133.1097	133.1051	133.1097	0.00
07/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4455	4	4	4	0.00
07/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2033 On 06-November-25			Bond Future	134.23	134.2371	134.2330	134.2371	0.00
07/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1093	1	1	1	0.00
07/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2037 On 07-November-24			Bond Future	11.39	83.4200	83.5712	83.4200	186,131.00
07/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	6702	7	7	7	0.00
07/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	6747	7	7	7	0.00
07/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	6658	7	7	7	0.00
07/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	380	0	0	0	0.00
07/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	369	0	0	0	0.00
07/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	374	0	0	0	0.00
07/08/2024	2037 On 06-February-25			Bond Future	11.49	80.9240	81.0789	80.9240	0.00
07/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	7478	7	7	7	0.00
07/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	860	1	1	1	0.00
07/08/2024	2037 On 08-May-25			Bond Future	11.60	82.6092	82.7676	82.6092	3,975.00
07/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	5659	6	6	6	0.00
07/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	9761	10	10	10	7,500.00
07/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	6732	7	7	7	15,000.00
07/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	9568	9	10	9	7,500.00
07/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	1053	1	1	1	0.00
07/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1807	2	2	2	0.00
07/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	1016	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
07/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	2243	2	2	2	0.00
07/08/2024	2037 On 07-August-25			Bond Future	11.73	80.0359	80.1979	80.0359	0.00
07/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8556	8	9	8	0.00
07/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	2131	2	2	2	0.00
07/08/2024	2037 On 06-November-25			Bond Future	11.86	81.6220	81.7876	81.6220	0.00
07/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4076	4	4	4	0.00
07/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	5295	5	5	5	0.00
07/08/2024	2038 On 07-November-24			Bond Future	138.67	138.6799	138.6737	138.6799	3,218.00
07/08/2024	2038 On 06-February-25			Bond Future	139.53	139.5369	139.5312	139.5369	0.00
07/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4301	4	4	4	0.00
07/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2038 On 08-May-25			Bond Future	142.47	142.4784	142.4732	142.4784	0.00
07/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2793	3	3	3	0.00
07/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2038 On 07-August-25			Bond Future	143.27	143.2751	143.2703	143.2751	0.00
07/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3710	4	4	4	0.00
07/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2038 On 06-November-25			Bond Future	146.15	146.1580	146.1539	146.1580	0.00
07/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2274	2	2	2	0.00
07/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2040 On 07-November-24			Bond Future	11.63	83.6642	83.9203	83.6642	114,103.00
07/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	7262	7	7	7	0.00
07/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	7216	7	7	7	0.00
07/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	7309	7	7	7	0.00
07/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	3913	4	4	4	640.00
07/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6102	6	6	6	0.00
07/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	8677	8	9	8	0.00
07/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	250	0	0	0	640.00
07/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	1171	1	1	1	0.00
07/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	571	1	1	1	640.00
07/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	387	0	0	0	0.00
07/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	399	0	0	0	0.00
07/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	393	0	0	0	0.00
07/08/2024	2040 On 06-February-25			Bond Future	11.74	80.9228	81.1847	80.9228	14.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	7803	8	8	8	0.00
07/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1243	1	1	1	780.00
07/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3026	3	3	3	0.00
07/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	4768	5	5	5	0.00
07/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	2075	2	2	2	780.00
07/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	3237	3	3	3	780.00
07/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	5803	6	6	6	0.00
07/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	1043	1	1	1	0.00
07/08/2024	2040 On 08-May-25			Bond Future	11.85	82.6077	82.8755	82.6077	3,900.00
07/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	6577	6	7	6	0.00
07/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10022	10	10	10	7,500.00
07/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7037	7	7	7	15,000.00
07/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	9738	10	10	10	7,500.00
07/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	1186	1	1	1	0.00
07/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	2021	2	2	2	0.00
07/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	2202	2	2	2	0.00
07/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	1246	1	1	1	0.00
07/08/2024	2040 On 07-August-25			Bond Future	11.98	79.7835	80.0571	79.7835	0.00
07/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9304	9	9	9	0.00
07/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	2269	2	2	2	0.00
07/08/2024	2040 On 06-November-25			Bond Future	12.11	81.3639	81.6434	81.3639	0.00
07/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4306	4	4	4	0.00
07/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	5836	6	6	6	0.00
07/08/2024	2044 On 07-November-24			Bond Future	11.72	79.7051	79.9662	79.7051	78,970.00
07/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	7267	7	7	7	0.00
07/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	7314	7	7	7	0.00
07/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	7220	7	7	7	0.00
07/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	5383	5	5	5	0.00
07/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	4292	4	4	4	0.00
07/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3279	3	3	3	0.00
07/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	1555	2	2	2	13,875.00
07/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	1104	1	1	1	9,540.00
07/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	776	1	1	1	11,405.00
07/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	434	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
07/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	422	0	0	0	0.00
07/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	428	0	0	0	0.00
07/08/2024	2044 On 06-February-25			Bond Future	11.81	77.0052	77.2722	77.0052	0.00
07/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	7847	8	8	8	0.00
07/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	3779	4	4	4	449.00
07/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	10990	11	11	11	0.00
07/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	5681	6	6	6	449.00
07/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	2652	3	3	3	0.00
07/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	530	1	1	1	449.00
07/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1675	2	2	2	0.00
07/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	1034	1	1	1	0.00
07/08/2024	2044 On 08-May-25			Bond Future	11.92	78.6086	78.8815	78.6086	0.00
07/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	6798	7	7	7	0.00
07/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	2241	2	2	2	0.00
07/08/2024	2044 On 07-August-25			Bond Future	12.04	75.8278	76.1067	75.8278	0.00
07/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9352	9	9	9	0.00
07/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	2283	2	2	2	0.00
07/08/2024	2044 On 06-November-25			Bond Future	12.16	77.3296	77.6144	77.3296	0.00
07/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4377	4	4	4	0.00
07/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	6052	6	6	6	0.00
07/08/2024	2046 On 07-November-24			Bond Future	119.47	119.1149	119.4737	119.1149	18,131.00
07/08/2024	2046 On 06-February-25			Bond Future	122.03	121.6633	122.0303	121.6633	0.00
07/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8020	8	8	8	0.00
07/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2046 On 08-May-25			Bond Future	122.36	121.9862	122.3616	121.9862	0.00
07/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	392	0	0	0	0.00
07/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2046 On 07-August-25			Bond Future	124.89	124.5088	124.8923	124.5088	0.00
07/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6202	6	6	6	0.00
07/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2046 On 06-November-25			Bond Future	125.13	124.7344	125.1263	124.7344	0.00
07/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
07/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	284	1	0	1	0.00
07/08/2024	2050 On 07-November-24			Bond Future	120.89	120.9985	120.8909	120.9985	15,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	2050 On 06-February-25			Bond Future	121.13	121.2358	121.1263	121.2358	0.00
07/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5526	6	6	6	0.00
07/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2050 On 08-May-25			Bond Future	123.68	123.7913	123.6802	123.7913	0.00
07/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2520	3	3	3	0.00
07/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2050 On 07-August-25			Bond Future	123.84	123.9534	123.8404	123.9534	0.00
07/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3950	4	4	4	0.00
07/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
07/08/2024	2050 On 06-November-25			Bond Future	126.33	126.4472	126.3324	126.4472	0.00
07/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1912	2	2	2	0.00
07/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
07/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	AL37 On 01-August-24			Index Future	1010.97	1010.9660	1010.9660	1010.9660	0.00
07/08/2024	AL37 On 07-November-24			Index Future	1034.74	1034.8110	1034.7430	1034.8110	0.00
07/08/2024	AL37 On 06-February-25			Index Future	1056.64	1056.7020	1056.6380	1056.7020	0.00
07/08/2024	AL37 On 08-May-25			Index Future	1078.68	1078.7440	1078.6830	1078.7440	0.00
07/08/2024	AL37 On 07-August-25			Index Future	1100.78	1100.8340	1100.7770	1100.8340	0.00
07/08/2024	AL37 On 06-November-25			Index Future	1122.74	1122.7910	1122.7370	1122.7910	0.00
07/08/2024	AL7T On 01-August-24			Index Future	1194.33	1194.3270	1194.3270	1194.3270	0.00
07/08/2024	AL7T On 07-November-24			Index Future	1221.23	1221.0610	1221.2290	1221.0610	0.00
07/08/2024	AL7T On 06-February-25			Index Future	1247.07	1246.8930	1247.0700	1246.8930	0.00
07/08/2024	AL7T On 08-May-25			Index Future	1273.09	1272.9010	1273.0870	1272.9010	0.00
07/08/2024	AL7T On 07-August-25			Index Future	1299.16	1298.9680	1299.1630	1298.9680	0.00
07/08/2024	AL7T On 06-November-25			Index Future	1325.08	1324.8770	1325.0810	1324.8770	0.00
07/08/2024	ALBI On 01-August-24			Index Future	1033.35	1033.3530	1033.3530	1033.3530	0.00
07/08/2024	ALBI On 07-November-24			Index Future	1055.46	1054.2680	1055.4610	1054.2680	122.00
07/08/2024	ALBI On 06-February-25			Index Future	1077.79	1076.5720	1077.7940	1076.5720	0.00
07/08/2024	ALBI On 08-May-25			Index Future	1100.28	1099.0280	1100.2800	1099.0280	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
07/08/2024	ALBI On 07-August-25			Index Future	1122.82	1121.5340	1122.8160	1121.5340	0.00
07/08/2024	ALBI On 06-November-25			Index Future	1145.22	1143.9030	1145.2160	1143.9030	0.00
07/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/08/2024	C303 On 28-February-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
07/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	ES33 On 07-November-24			Bond Future	11.71	78.3664	78.3962	78.3664	0.00
07/08/2024	ES33 On 06-February-25			Bond Future	11.84	80.0428	80.0736	80.0428	0.00
07/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6342	6	6	6	0.00
07/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/08/2024	ES33 On 08-May-25			Bond Future	11.98	77.9273	77.9590	77.9273	0.00
07/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3187	3	3	3	0.00
07/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
07/08/2024	ES33 On 07-August-25			Bond Future	12.13	79.5363	79.5691	79.5363	0.00
07/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5764	6	6	6	0.00
07/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
07/08/2024	ES33 On 06-November-25			Bond Future	12.32	77.3337	77.3675	77.3337	0.00
07/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
07/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	1283	1	1	1	0.00
07/08/2024	ES42 On 07-November-24			Bond Future	12.11	74.2049	74.4174	74.2049	0.00
07/08/2024	ES42 On 06-February-25			Bond Future	12.22	75.7913	76.0087	75.7913	0.00
07/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7615	7	8	7	0.00
07/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/08/2024	ES42 On 08-May-25			Bond Future	12.35	73.1201	73.3424	73.1201	0.00
07/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4711	4	5	4	0.00
07/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
07/08/2024	ES42 On 07-August-25			Bond Future	12.48	74.6275	74.8548	74.6275	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
07/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6583	6	7	6	0.00
07/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
07/08/2024	ES42 On 06-November-25			Bond Future	12.62	71.8578	72.0900	71.8578	0.00
07/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
07/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	1244	1	1	1	0.00
07/08/2024	GOVI On 01-August-24			GOVI	1017.76	1017.7600	1017.7600	1017.7600	0.00
07/08/2024	GOVI On 07-November-24			GOVI	1039.63	1038.5130	1039.6330	1038.5130	686.00
07/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	908530	90	91	90	0.00
07/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	908430	90	91	90	0.00
07/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	908330	90	91	90	0.00
07/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/08/2024	GOVI On 06-February-25			GOVI	1061.63	1060.4830	1061.6320	1060.4830	0.00
07/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	896320	88	90	88	0.00
07/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/08/2024	GOVI On 08-May-25			GOVI	1083.78	1082.6030	1083.7800	1082.6030	0.00
07/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	617800	61	62	61	0.00
07/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/08/2024	GOVI On 07-August-25			GOVI	1105.98	1104.7730	1105.9790	1104.7730	0.00
07/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	949790	94	95	94	0.00
07/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/08/2024	GOVI On 06-November-25			GOVI	1128.04	1126.8080	1128.0430	1126.8080	0.00
07/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	160430	15	16	15	0.00
07/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
07/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2024	IGOV On 01-August-24			Index Future	359.60	359.5970	359.5970	359.5970	0.00
07/08/2024	IGOV On 07-November-24			Index Future	368.44	368.2210	368.4420	368.2210	594.00
07/08/2024	IGOV On 06-February-25			Index Future	376.33	376.0990	376.3260	376.0990	0.00
07/08/2024	IGOV On 08-May-25			Index Future	384.26	384.0300	384.2630	384.0300	0.00
07/08/2024	IGOV On 07-August-25			Index Future	392.22	391.9780	392.2180	391.9780	0.00
07/08/2024	IGOV On 06-November-25			Index Future	400.13	399.8790	400.1250	399.8790	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
07/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
07/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
07/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
07/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
07/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
07/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
07/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/08/2024	R035 On 07-November-24			Bond Future	10.98	88.9036	88.9664	88.9036	127,110.00
07/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	6665	7	7	7	0.00
07/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	6620	7	7	7	0.00
07/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	6709	7	7	7	0.00
07/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	11378	11	11	11	0.00
07/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	6754	7	7	7	1,000.00
07/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	50	0	0	0	1,000.00
07/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	341	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
07/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	346	0	0	0	0.00
07/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	357	0	0	0	0.00
07/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	352	0	0	0	0.00
07/08/2024	R035 On 06-February-25			Bond Future	11.08	90.7844	90.8489	90.7844	0.00
07/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	7608	8	8	8	0.00
07/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	780	1	1	1	0.00
07/08/2024	R035 On 08-May-25			Bond Future	11.18	88.1625	88.2287	88.1625	0.00
07/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5338	5	5	5	0.00
07/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4282	4	4	4	400.00
07/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11192	11	11	11	0.00
07/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	8715	9	9	9	0.00
07/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	1132	1	1	1	400.00
07/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2821	3	3	3	0.00
07/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	641	1	1	1	400.00
07/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	2236	2	2	2	0.00
07/08/2024	R035 On 07-August-25			Bond Future	11.30	89.9640	90.0320	89.9640	0.00
07/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8597	9	9	9	0.00
07/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1937	2	2	2	0.00
07/08/2024	R035 On 06-November-25			Bond Future	11.43	87.2405	87.3103	87.2405	0.00
07/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3868	4	4	4	0.00
07/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	5068	5	5	5	0.00
07/08/2024	R053 On 07-November-24			Bond Future	11.63	101.0028	101.3092	101.0028	3,638.00
07/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	9506	9	10	9	0.00
07/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	9566	9	10	9	0.00
07/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	9445	9	9	9	0.00
07/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	638	1	1	1	0.00
07/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	620	1	1	1	0.00
07/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	629	1	1	1	0.00
07/08/2024	R053 On 06-February-25			Bond Future	11.72	103.1387	103.4521	103.1387	0.00
07/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	10510	10	11	10	0.00
07/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	1438	2	1	2	0.00
07/08/2024	R053 On 08-May-25			Bond Future	11.82	99.4173	99.7376	99.4173	0.00
07/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9164	9	9	9	0.00
07/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2994	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
07/08/2024	R053 On 07-August-25			Bond Future	11.93	101.4465	101.7739	101.4465	0.00
07/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	11839	12	12	12	0.00
07/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2899	3	3	3	0.00
07/08/2024	R053 On 06-November-25			Bond Future	12.05	97.5919	97.9263	97.5919	0.00
07/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5577	5	6	5	0.00
07/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	7865	8	8	8	0.00
07/08/2024	R186 On 07-November-24			Bond Future	8.25	108.3831	108.3821	108.3831	130,839.00
07/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1829	2	2	2	0.00
07/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1812	2	2	2	0.00
07/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1845	2	2	2	0.00
07/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	109	0	0	0	0.00
07/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	114	0	0	0	0.00
07/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	112	0	0	0	0.00
07/08/2024	R186 On 06-February-25			Bond Future	8.20	105.3617	105.3612	105.3617	0.00
07/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1717	2	2	2	0.00
07/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	295	0	0	0	0.00
07/08/2024	R186 On 08-May-25			Bond Future	8.17	107.5569	107.5568	107.5569	0.00
07/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1041	1	1	1	0.00
07/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	583	1	1	1	0.00
07/08/2024	R186 On 07-August-25			Bond Future	8.14	104.4418	104.4422	104.4418	0.00
07/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2096	2	2	2	0.00
07/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2730	3	3	3	0.00
07/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1626	2	2	2	1,983.00
07/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	63	0	0	0	1,983.00
07/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	251	0	0	0	0.00
07/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	141	0	0	0	0.00
07/08/2024	R186 On 06-November-25			Bond Future	8.16	106.5143	106.5152	106.5143	0.00
07/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	633	1	1	1	0.00
07/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	669	1	1	1	0.00
07/08/2024	R202 On 07-November-24			Bond Future	269.58	269.1727	269.5759	269.1727	1,076.00
07/08/2024	R202 On 06-February-25			Bond Future	270.14	269.7301	270.1433	269.7301	0.00
07/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3353	3	3	3	0.00
07/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R202 On 08-May-25			Bond Future	275.84	275.4165	275.8394	275.4165	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
07/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3529	3	4	3	0.00
07/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R202 On 07-August-25			Bond Future	276.24	275.8076	276.2406	275.8076	0.00
07/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4641	4	5	4	0.00
07/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R202 On 06-November-25			Bond Future	281.80	281.3575	281.8004	281.3575	0.00
07/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6160	6	6	6	0.00
07/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R209 On 07-November-24			Bond Future	11.10	69.7856	69.8158	69.7856	15,780.00
07/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	5642	6	6	6	0.00
07/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	5681	6	6	6	0.00
07/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	5603	6	6	6	0.00
07/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	364	0	0	0	0.00
07/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	353	0	0	0	0.00
07/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	358	0	0	0	0.00
07/08/2024	R209 On 06-February-25			Bond Future	11.19	71.2615	71.2927	71.2615	0.00
07/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	6542	7	7	7	0.00
07/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	757	1	1	1	0.00
07/08/2024	R209 On 08-May-25			Bond Future	11.28	69.5906	69.6227	69.5906	0.00
07/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	4849	5	5	5	0.00
07/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	2006	2	2	2	0.00
07/08/2024	R209 On 07-August-25			Bond Future	11.39	71.0122	71.0452	71.0122	0.00
07/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7577	8	8	8	0.00
07/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1810	2	2	2	0.00
07/08/2024	R209 On 06-November-25			Bond Future	11.51	69.2684	69.3025	69.2684	0.00
07/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3517	4	4	4	0.00
07/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	4643	5	5	5	0.00
07/08/2024	R210 On 07-November-24			Bond Future	240.54	240.5492	240.5362	240.5492	1,415.00
07/08/2024	R210 On 06-February-25			Bond Future	245.68	245.6959	245.6837	245.6959	0.00
07/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	6074	6	6	6	0.00
07/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R210 On 08-May-25			Bond Future	247.47	247.4776	247.4661	247.4776	0.00
07/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
07/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	564	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
07/08/2024	R210 On 07-August-25			Bond Future	252.59	252.5966	252.5860	252.5966	0.00
07/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	4146	4	4	4	0.00
07/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R210 On 06-November-25			Bond Future	254.22	254.2258	254.2161	254.2258	0.00
07/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	2076	2	2	2	0.00
07/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
07/08/2024	R213 On 07-November-24			Bond Future	9.87	88.2001	88.1804	88.2001	75,069.00
07/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5650	6	6	6	0.00
07/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5614	6	6	6	0.00
07/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	5686	6	6	6	0.00
07/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	155	0	0	0	0.00
07/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	161	0	0	0	0.00
07/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	158	0	0	0	0.00
07/08/2024	R213 On 06-February-25			Bond Future	9.94	90.0661	90.0464	90.0661	0.00
07/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6003	6	6	6	0.00
07/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	453	0	0	0	0.00
07/08/2024	R213 On 08-May-25			Bond Future	10.02	88.3833	88.3635	88.3833	0.00
07/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3629	4	4	4	0.00
07/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1655	2	2	2	0.00
07/08/2024	R213 On 07-August-25			Bond Future	10.11	90.1902	90.1705	90.1902	0.00
07/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6772	7	7	7	0.00
07/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	1068	1	1	1	0.00
07/08/2024	R213 On 06-November-25			Bond Future	10.23	88.4258	88.4061	88.4258	0.00
07/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2648	3	3	3	0.00
07/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	3311	3	3	3	0.00
07/08/2024	R214 On 07-November-24			Bond Future	11.49	64.6916	64.8844	64.6916	20,267.00
07/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	5831	6	6	6	0.00
07/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	5871	6	6	6	0.00
07/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	5791	6	6	6	0.00
07/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	389	0	0	0	0.00
07/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	377	0	0	0	0.00
07/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	383	0	0	0	0.00
07/08/2024	R214 On 06-February-25			Bond Future	11.58	66.0602	66.2574	66.0602	0.00
07/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	6326	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
07/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3097	3	3	3	554.00
07/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	4702	5	5	5	554.00
07/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	9694	10	10	10	0.00
07/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	366	0	0	0	554.00
07/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	1408	1	1	1	0.00
07/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	2248	2	2	2	0.00
07/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	909	1	1	1	0.00
07/08/2024	R214 On 08-May-25			Bond Future	11.68	64.1310	64.3325	64.1310	0.00
07/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5458	5	5	5	0.00
07/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1940	2	2	2	0.00
07/08/2024	R214 On 07-August-25			Bond Future	11.78	65.4414	65.6474	65.4414	0.00
07/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	7609	7	8	7	0.00
07/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	2049	2	2	2	0.00
07/08/2024	R214 On 06-November-25			Bond Future	11.90	63.4378	63.6482	63.4378	0.00
07/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3696	4	4	4	0.00
07/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4981	5	5	5	0.00
07/08/2024	R248 On 07-November-24			Bond Future	11.61	78.6164	78.8541	78.6164	250,820.00
07/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	7382	7	7	7	0.00
07/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	7429	7	7	7	0.00
07/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	7334	7	7	7	0.00
07/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	437	0	0	0	0.00
07/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	424	0	0	0	0.00
07/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	430	0	0	0	0.00
07/08/2024	R248 On 06-February-25			Bond Future	11.71	80.2795	80.5226	80.2795	10,000.00
07/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7230	7	7	7	0.00
07/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	1324	1	1	1	0.00
07/08/2024	R248 On 08-May-25			Bond Future	11.80	77.5020	77.7505	77.5020	0.00
07/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7024	7	7	7	0.00
07/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	2330	2	2	2	0.00
07/08/2024	R248 On 07-August-25			Bond Future	11.91	79.0852	79.3392	79.0852	0.00
07/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	9515	9	10	9	0.00
07/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	2210	2	2	2	0.00
07/08/2024	R248 On 06-November-25			Bond Future	12.03	76.2084	76.4678	76.2084	0.00
07/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4417	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	6192	6	6	6	0.00
07/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00