



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/09/2024 TO: 02/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	2025 On 07-November-24			Bond Future	185.41	185.4203	185.4125	185.4203	9,240.00
02/09/2024	2029 On 07-November-24			Bond Future	134.37	134.3255	134.3721	134.3255	10,202.00
02/09/2024	2029 On 06-February-25			Bond Future	137.19	137.1427	137.1908	137.1427	0.00
02/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4791	5	5	5	0.00
02/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2029 On 08-May-25			Bond Future	138.53	138.4838	138.5337	138.4838	0.00
02/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	684	1	1	1	0.00
02/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2029 On 07-August-25			Bond Future	141.26	141.2099	141.2615	141.2099	0.00
02/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3852	4	4	4	0.00
02/09/2024	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
02/09/2024	2029 On 06-November-25			Bond Future	142.55	142.5007	142.5541	142.5007	0.00
02/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2764	3	3	3	0.00
02/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2030 On 07-November-24			Bond Future	9.24	97.3121	97.2108	97.3121	179,600.00
02/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	5762	6	6	6	0.00
02/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	5798	6	6	6	0.00
02/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	5726	6	6	6	0.00
02/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	3833	4	4	4	600.00
02/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	5618	6	6	6	600.00
02/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	9855	10	10	10	0.00
02/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
02/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	21	0	0	0	0.00
02/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	88	0	0	0	0.00
02/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	19	0	0	0	0.00
02/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	18	0	0	0	0.00
02/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	19	0	0	0	0.00
02/09/2024	2030 On 06-February-25			Bond Future	9.28	95.3194	95.2164	95.3194	0.00
02/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	5314	5	5	5	0.00
02/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	543	1	1	1	800.00
02/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1239	1	1	1	800.00
02/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2365	2	2	2	0.00
02/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	843	1	1	1	800.00
02/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1635	2	2	2	0.00
02/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2866	3	3	3	0.00
02/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	203	0	0	0	0.00
02/09/2024	2030 On 08-May-25			Bond Future	9.37	97.2192	97.1147	97.2192	0.00
02/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3062	3	3	3	0.00
02/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	8652	9	9	9	0.00
02/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4066	4	4	4	1,640.00
02/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	9938	10	10	10	0.00
02/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	743	1	1	1	800.00
02/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1449	2	1	2	800.00
02/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3214	3	3	3	0.00
02/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	5145	5	5	5	2,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	985	1	1	1	800.00
02/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	2128	2	2	2	0.00
02/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	3274	3	3	3	0.00
02/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	58	0	0	0	2,280.00
02/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	490	0	0	0	0.00
02/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	114	0	0	0	1,640.00
02/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	718	1	1	1	0.00
02/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	1045	1	1	1	0.00
02/09/2024	2030 On 07-August-25			Bond Future	9.47	95.0983	94.9924	95.0983	0.00
02/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6064	6	6	6	0.00
02/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	8840	9	9	9	0.00
02/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	4387	4	4	4	1,054.00
02/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	204	0	0	0	1,054.00
02/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	979	1	1	1	0.00
02/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	603	1	1	1	0.00
02/09/2024	2030 On 06-November-25			Bond Future	9.59	96.9201	96.8125	96.9201	0.00
02/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2140	2	2	2	0.00
02/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	2295	2	2	2	0.00
02/09/2024	2032 On 07-November-24			Bond Future	9.99	92.1495	92.0277	92.1495	101,112.00
02/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	6921	7	7	7	0.00
02/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	6879	7	7	7	0.00
02/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	6964	7	7	7	0.00
02/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	7601	8	8	8	1,615.00
02/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	14602	15	15	15	0.00
02/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	7474	8	7	8	600.00
02/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	12997	13	13	13	0.00
02/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	5351	5	5	5	600.00
02/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1014	1	1	1	100.00
02/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	694	1	1	1	50.00
02/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	3274	3	3	3	0.00
02/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	922	1	1	1	0.00
02/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	1547	2	2	2	0.00
02/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	375	0	0	0	200.00
02/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	1444	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1857	2	2	2	0.00
02/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	40	0	0	0	0.00
02/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
02/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	124	0	0	0	0.00
02/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
02/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	37	0	0	0	0.00
02/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	53	0	0	0	0.00
02/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	55	0	0	0	0.00
02/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	54	0	0	0	0.00
02/09/2024	2032 On 06-February-25			Bond Future	10.07	94.0596	93.9357	94.0596	0.00
02/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	7605	8	8	8	0.00
02/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	640	1	1	1	800.00
02/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	1521	2	2	2	800.00
02/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	3478	4	3	4	0.00
02/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	957	1	1	1	800.00
02/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	2208	2	2	2	0.00
02/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	3745	4	4	4	0.00
02/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	217	0	0	0	0.00
02/09/2024	2032 On 08-May-25			Bond Future	10.16	91.7712	91.6454	91.7712	0.00
02/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	4496	5	4	5	0.00
02/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	1771	2	2	2	800.00
02/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	4692	5	5	5	0.00
02/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	907	1	1	1	800.00
02/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2888	3	3	3	0.00
02/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	1091	1	1	1	800.00
02/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	4385	4	4	4	0.00
02/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	1155	1	1	1	0.00
02/09/2024	2032 On 07-August-25			Bond Future	10.28	93.5534	93.4256	93.5534	0.00
02/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	8125	8	8	8	0.00
02/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	831	1	1	1	0.00
02/09/2024	2032 On 06-November-25			Bond Future	10.41	91.1851	91.0553	91.1851	0.00
02/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3188	3	3	3	0.00
02/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	3129	3	3	3	0.00
02/09/2024	2033 On 07-November-24			Bond Future	127.85	127.6619	127.8473	127.6619	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2033 On 06-February-25			Bond Future	130.53	130.3395	130.5295	130.3395	0.00
02/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5589	5	6	5	0.00
02/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2033 On 08-May-25			Bond Future	131.64	131.4437	131.6383	131.4437	0.00
02/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1018	1	1	1	0.00
02/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2033 On 07-August-25			Bond Future	134.23	134.0316	134.2306	134.0316	0.00
02/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5581	5	6	5	0.00
02/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2033 On 06-November-25			Bond Future	135.28	135.0806	135.2843	135.0806	0.00
02/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2144	2	2	2	0.00
02/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2037 On 07-November-24			Bond Future	11.07	85.5437	85.3999	85.5437	195,170.00
02/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	8206	8	8	8	0.00
02/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	8255	8	8	8	0.00
02/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	8158	8	8	8	0.00
02/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	51	0	0	0	0.00
02/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	49	0	0	0	0.00
02/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	50	0	0	0	0.00
02/09/2024	2037 On 06-February-25			Bond Future	11.16	83.0564	82.9099	83.0564	0.00
02/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	8792	9	9	9	0.00
02/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	342	0	0	0	0.00
02/09/2024	2037 On 08-May-25			Bond Future	11.27	84.7110	84.5621	84.7110	3,975.00
02/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	6459	7	6	7	0.00
02/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	10989	11	11	11	7,500.00
02/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	7670	8	8	8	15,000.00
02/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	10786	11	11	11	7,500.00
02/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	477	0	0	0	0.00
02/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	951	1	1	1	0.00
02/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	449	0	0	0	0.00
02/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1249	1	1	1	0.00
02/09/2024	2037 On 07-August-25			Bond Future	11.40	82.0958	81.9444	82.0958	0.00
02/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	9413	10	9	10	0.00
02/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	6274	6	6	6	0.00

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02/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	3807	4	4	4	0.00
02/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	1709	2	2	2	2,341.00
02/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	1877	2	2	2	200.00
02/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3719	4	4	4	2,541.00
02/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	6580	6	7	6	0.00
02/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	2224	2	2	2	2,541.00
02/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	6217	6	6	6	0.00
02/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1241	1	1	1	0.00
02/09/2024	2037 On 06-November-25			Bond Future	11.54	83.6666	83.5128	83.6666	0.00
02/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	4455	5	4	5	0.00
02/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3949	4	4	4	0.00
02/09/2024	2038 On 07-November-24			Bond Future	140.84	140.5380	140.8373	140.5380	3,218.00
02/09/2024	2038 On 06-February-25			Bond Future	141.68	141.3723	141.6788	141.3723	0.00
02/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6449	6	6	6	0.00
02/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2038 On 08-May-25			Bond Future	144.54	144.2261	144.5394	144.2261	0.00
02/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4859	5	5	5	0.00
02/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2038 On 07-August-25			Bond Future	145.23	144.9081	145.2286	144.9081	0.00
02/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5669	5	6	5	0.00
02/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2038 On 06-November-25			Bond Future	148.05	147.7236	148.0510	147.7236	0.00
02/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4171	4	4	4	0.00
02/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2040 On 07-November-24			Bond Future	11.31	86.1470	85.9272	86.1470	113,530.00
02/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	8929	9	9	9	0.00
02/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	8877	9	9	9	0.00
02/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	8980	9	9	9	0.00
02/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	5060	5	5	5	640.00
02/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	7635	8	8	8	0.00
02/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	10459	11	10	11	0.00
02/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	25	0	0	0	640.00
02/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	96	0	0	0	640.00
02/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	311	0	0	0	0.00

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02/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	51	0	0	0	0.00
02/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	54	0	0	0	0.00
02/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	52	0	0	0	0.00
02/09/2024	2040 On 06-February-25			Bond Future	11.40	83.4216	83.1976	83.4216	14.00
02/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	9176	9	9	9	0.00
02/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	5714	6	6	6	0.00
02/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1397	1	1	1	780.00
02/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	3623	4	4	4	0.00
02/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1822	2	2	2	780.00
02/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	3944	4	4	4	0.00
02/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	1008	1	1	1	780.00
02/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	404	0	0	0	0.00
02/09/2024	2040 On 08-May-25			Bond Future	11.52	85.0833	84.8553	85.0833	3,900.00
02/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	7628	8	8	8	0.00
02/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	11078	11	11	11	7,500.00
02/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	11374	12	11	12	7,500.00
02/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	8142	8	8	8	15,000.00
02/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	559	1	1	1	0.00
02/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	1146	1	1	1	0.00
02/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	606	1	1	1	0.00
02/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	1272	1	1	1	0.00
02/09/2024	2040 On 07-August-25			Bond Future	11.64	82.2244	81.9924	82.2244	0.00
02/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	10300	11	10	11	0.00
02/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1330	1	1	1	0.00
02/09/2024	2040 On 06-November-25			Bond Future	11.77	83.7972	83.5612	83.7972	0.00
02/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	4855	5	5	5	0.00
02/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	4468	4	4	4	0.00
02/09/2024	2044 On 07-November-24			Bond Future	11.39	82.2766	82.0505	82.2766	81,033.00
02/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	8984	9	9	9	0.00
02/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	9036	9	9	9	0.00
02/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	8932	9	9	9	0.00
02/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	6850	7	7	7	0.00
02/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	5553	6	6	6	0.00
02/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	4294	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	486	0	0	0	13,875.00
02/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	280	0	0	0	9,540.00
02/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	158	0	0	0	11,405.00
02/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	62	0	0	0	0.00
02/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	59	0	0	0	0.00
02/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	61	0	0	0	0.00
02/09/2024	2044 On 06-February-25			Bond Future	11.48	79.5963	79.3658	79.5963	0.00
02/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	9340	10	9	10	0.00
02/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	4677	5	5	5	449.00
02/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	12699	13	13	13	0.00
02/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	6905	7	7	7	449.00
02/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	1455	1	1	1	0.00
02/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	146	0	0	0	449.00
02/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	805	1	1	1	0.00
02/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	433	0	0	0	0.00
02/09/2024	2044 On 08-May-25			Bond Future	11.58	81.1817	80.9471	81.1817	0.00
02/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	7856	8	8	8	0.00
02/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	1502	2	2	2	2,490.00
02/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	6488	7	6	7	0.00
02/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	3573	4	4	4	0.00
02/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	3157	3	3	3	2,490.00
02/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	5836	6	6	6	0.00
02/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1635	2	2	2	2,490.00
02/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	1234	1	1	1	0.00
02/09/2024	2044 On 07-August-25			Bond Future	11.70	78.3722	78.1335	78.3722	0.00
02/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	10497	11	10	11	0.00
02/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1402	1	1	1	0.00
02/09/2024	2044 On 06-November-25			Bond Future	11.82	79.8713	79.6283	79.8713	0.00
02/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	4896	5	5	5	0.00
02/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	4557	4	5	4	0.00
02/09/2024	2046 On 07-November-24			Bond Future	121.77	121.0353	121.7685	121.0353	18,098.00
02/09/2024	2046 On 06-February-25			Bond Future	124.32	123.5738	124.3228	123.5738	0.00
02/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10313	10	10	10	0.00
02/09/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	2046 On 08-May-25			Bond Future	124.59	123.8243	124.5891	123.8243	0.00
02/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2619	2	3	2	0.00
02/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2046 On 07-August-25			Bond Future	127.04	126.2606	127.0412	126.2606	0.00
02/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8351	8	8	8	0.00
02/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2046 On 06-November-25			Bond Future	127.22	126.4277	127.2243	126.4277	0.00
02/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1814	1	2	1	0.00
02/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2050 On 07-November-24			Bond Future	123.70	122.8736	123.7015	122.8736	15,391.00
02/09/2024	2050 On 06-February-25			Bond Future	123.94	123.0963	123.9422	123.0963	582.00
02/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8342	7	8	7	0.00
02/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2050 On 08-May-25			Bond Future	126.44	125.5810	126.4447	125.5810	0.00
02/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5285	4	5	4	0.00
02/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2050 On 07-August-25			Bond Future	126.53	125.6490	126.5306	125.6490	0.00
02/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6641	6	7	6	0.00
02/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
02/09/2024	2050 On 06-November-25			Bond Future	128.99	128.0898	128.9892	128.0898	0.00
02/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4569	4	5	4	0.00
02/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
02/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	AL37 On 07-November-24			Index Future	1042.17	1043.2640	1042.1740	1043.2640	0.00
02/09/2024	AL37 On 06-February-25			Index Future	1063.80	1064.8940	1063.7950	1064.8940	0.00
02/09/2024	AL37 On 08-May-25			Index Future	1085.06	1086.1560	1085.0550	1086.1560	0.00
02/09/2024	AL37 On 07-August-25			Index Future	1106.20	1107.3100	1106.2040	1107.3100	0.00
02/09/2024	AL37 On 06-November-25			Index Future	1127.51	1128.6250	1127.5110	1128.6250	0.00
02/09/2024	AL7T On 07-November-24			Index Future	1239.82	1241.9740	1239.8180	1241.9740	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	AL7T On 06-February-25			Index Future	1265.54	1267.7230	1265.5390	1267.7230	0.00
02/09/2024	AL7T On 08-May-25			Index Future	1290.83	1293.0360	1290.8300	1293.0360	0.00
02/09/2024	AL7T On 07-August-25			Index Future	1315.99	1318.2190	1315.9900	1318.2190	0.00
02/09/2024	AL7T On 06-November-25			Index Future	1341.34	1343.5930	1341.3380	1343.5930	0.00
02/09/2024	ALBI On 07-November-24			Index Future	1071.80	1073.6170	1071.8000	1073.6170	121.00
02/09/2024	ALBI On 06-February-25			Index Future	1094.04	1095.8760	1094.0360	1095.8760	0.00
02/09/2024	ALBI On 08-May-25			Index Future	1115.90	1117.7570	1115.8990	1117.7570	0.00
02/09/2024	ALBI On 07-August-25			Index Future	1137.65	1139.5270	1137.6500	1139.5270	0.00
02/09/2024	ALBI On 06-November-25			Index Future	1159.56	1161.4610	1159.5620	1161.4610	0.00
02/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	ES33 On 07-November-24			Bond Future	11.36	80.0998	79.9867	80.0998	0.00
02/09/2024	ES33 On 06-February-25			Bond Future	11.49	81.7796	81.6647	81.7796	0.00
02/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7933	8	8	8	0.00
02/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/09/2024	ES33 On 08-May-25			Bond Future	11.63	79.6297	79.5133	79.6297	0.00
02/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4741	5	5	5	0.00
02/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/09/2024	ES33 On 07-August-25			Bond Future	11.78	81.1942	81.0761	81.1942	0.00
02/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7272	7	7	7	0.00
02/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/09/2024	ES33 On 06-November-25			Bond Future	11.96	78.9714	78.8516	78.9714	0.00
02/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	201	0	0	0	0.00
02/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	ES42 On 07-November-24			Bond Future	11.71	76.9645	76.7865	76.9645	0.00
02/09/2024	ES42 On 06-February-25			Bond Future	11.81	78.5777	78.3964	78.5777	0.00
02/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10003	10	10	10	0.00
02/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/09/2024	ES42 On 08-May-25			Bond Future	11.93	75.8958	75.7113	75.8958	0.00
02/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7080	7	7	7	0.00
02/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/09/2024	ES42 On 07-August-25			Bond Future	12.05	77.3842	77.1965	77.3842	0.00
02/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8924	9	9	9	0.00
02/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/09/2024	ES42 On 06-November-25			Bond Future	12.19	74.6180	74.4270	74.6180	0.00
02/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1093	1	1	1	0.00
02/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/09/2024	GOVI On 07-November-24			GOVI	1055.36	1057.1390	1055.3590	1057.1390	684.00
02/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1065790	108	107	108	0.00
02/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1065690	108	107	108	0.00
02/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1065590	108	107	108	0.00
02/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
02/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
02/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
02/09/2024	GOVI On 06-February-25			GOVI	1077.25	1079.0560	1077.2530	1079.0560	0.00
02/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1052530	107	105	107	0.00
02/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/09/2024	GOVI On 08-May-25			GOVI	1098.78	1100.6020	1098.7820	1100.6020	0.00
02/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	767820	79	77	79	0.00
02/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/09/2024	GOVI On 07-August-25			GOVI	1120.20	1122.0370	1120.1980	1122.0370	0.00
02/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1091980	111	109	111	0.00
02/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/09/2024	GOVI On 06-November-25			GOVI	1141.78	1143.6350	1141.7750	1143.6350	0.00
02/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	297750	32	30	32	0.00
02/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	IGOV On 07-November-24			Index Future	373.77	372.6520	373.7680	372.6520	586.00
02/09/2024	IGOV On 06-February-25			Index Future	381.61	380.4680	381.6130	380.4680	0.00
02/09/2024	IGOV On 08-May-25			Index Future	389.33	388.1530	389.3280	388.1530	0.00
02/09/2024	IGOV On 07-August-25			Index Future	397.00	395.7990	397.0030	395.7990	0.00
02/09/2024	IGOV On 06-November-25			Index Future	404.74	403.5020	404.7350	403.5020	0.00
02/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/09/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
02/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
02/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
02/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
02/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
02/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
02/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
02/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/09/2024	R035 On 07-November-24			Bond Future	10.70	90.7824	90.5534	90.7824	141,537.00
02/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	7952	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	7904	8	8	8	0.00
02/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	8001	8	8	8	0.00
02/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	12917	13	13	13	0.00
02/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	8049	8	8	8	1,000.00
02/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	2912	3	3	3	0.00
02/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	664	1	1	1	11,000.00
02/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	2	0	0	0	1,000.00
02/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	50	0	0	0	0.00
02/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	51	0	0	0	0.00
02/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	54	0	0	0	0.00
02/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	52	0	0	0	0.00
02/09/2024	R035 On 06-February-25			Bond Future	10.79	92.6646	92.4312	92.6646	0.00
02/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	8708	9	9	9	0.00
02/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	3993	4	4	4	0.00
02/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	1837	2	2	2	0.00
02/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1108	1	1	1	1,000.00
02/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2626	3	3	3	1,000.00
02/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	3665	4	4	4	0.00
02/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	1224	1	1	1	1,000.00
02/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	298	0	0	0	0.00
02/09/2024	R035 On 08-May-25			Bond Future	10.90	90.0018	89.7644	90.0018	0.00
02/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	5954	6	6	6	0.00
02/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	5648	6	6	6	0.00
02/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3052	3	3	3	0.00
02/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	1711	2	2	2	150.00
02/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	4757	5	5	5	400.00
02/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	12335	13	12	13	0.00
02/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	9682	10	10	10	0.00
02/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	564	1	1	1	400.00
02/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1759	2	2	2	0.00
02/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	249	0	0	0	400.00
02/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2761	3	3	3	150.00
02/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	4244	4	4	4	0.00
02/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1416	1	1	1	150.00
02/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1317	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R035 On 07-August-25			Bond Future	11.02	91.7504	91.5088	91.7504	0.00
02/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	9302	10	9	10	0.00
02/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	1164	1	1	1	0.00
02/09/2024	R035 On 06-November-25			Bond Future	11.15	89.0024	88.7565	89.0024	0.00
02/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4128	4	4	4	0.00
02/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3882	4	4	4	0.00
02/09/2024	R053 On 07-November-24			Bond Future	11.31	104.2743	103.9707	104.2743	3,638.00
02/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	11642	12	12	12	0.00
02/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	11709	12	12	12	0.00
02/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	11574	12	12	12	0.00
02/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	106	0	0	0	0.00
02/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	101	0	0	0	0.00
02/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	104	0	0	0	0.00
02/09/2024	R053 On 06-February-25			Bond Future	11.40	106.4356	106.1261	106.4356	0.00
02/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	12335	13	12	13	0.00
02/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	589	1	1	1	0.00
02/09/2024	R053 On 08-May-25			Bond Future	11.50	102.6899	102.3749	102.6899	0.00
02/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	10530	11	11	11	0.00
02/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1722	2	2	2	0.00
02/09/2024	R053 On 07-August-25			Bond Future	11.61	104.6826	104.3620	104.6826	0.00
02/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	13342	14	13	14	0.00
02/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1814	2	2	2	0.00
02/09/2024	R053 On 06-November-25			Bond Future	11.73	100.8229	100.4967	100.8229	0.00
02/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	6195	6	6	6	0.00
02/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	5913	6	6	6	0.00
02/09/2024	R186 On 07-November-24			Bond Future	8.14	108.6174	108.5949	108.6174	139,314.00
02/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	1968	2	2	2	0.00
02/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	1950	2	2	2	0.00
02/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	1986	2	2	2	0.00
02/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	37	0	0	0	0.00
02/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	39	0	0	0	0.00
02/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	38	0	0	0	0.00
02/09/2024	R186 On 06-February-25			Bond Future	8.10	105.5562	105.5337	105.5562	0.00
02/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	1801	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	206	0	0	0	0.00
02/09/2024	R186 On 08-May-25			Bond Future	8.11	107.6604	107.6382	107.6604	0.00
02/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1067	1	1	1	0.00
02/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	527	1	1	1	0.00
02/09/2024	R186 On 07-August-25			Bond Future	8.16	104.4417	104.4196	104.4417	0.00
02/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2077	2	2	2	0.00
02/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2709	3	3	3	0.00
02/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1609	2	2	2	1,983.00
02/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
02/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	257	0	0	0	0.00
02/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	145	0	0	0	0.00
02/09/2024	R186 On 06-November-25			Bond Future	8.25	106.4425	106.4204	106.4425	0.00
02/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	574	1	1	1	0.00
02/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	704	1	1	1	0.00
02/09/2024	R202 On 07-November-24			Bond Future	271.43	270.8302	271.4339	270.8302	1,076.00
02/09/2024	R202 On 06-February-25			Bond Future	271.92	271.3036	271.9214	271.3036	0.00
02/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5131	5	5	5	0.00
02/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R202 On 08-May-25			Bond Future	277.41	276.7808	277.4125	276.7808	0.00
02/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5103	4	5	4	0.00
02/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R202 On 07-August-25			Bond Future	277.56	276.9141	277.5599	276.9141	0.00
02/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5960	5	6	5	0.00
02/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R202 On 06-November-25			Bond Future	282.95	282.2945	282.9542	282.2945	0.00
02/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7314	7	7	7	0.00
02/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R209 On 07-November-24			Bond Future	10.83	71.3107	71.1840	71.3107	17,037.00
02/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	6705	7	7	7	0.00
02/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	6748	7	7	7	0.00
02/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	6662	7	7	7	0.00
02/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	54	0	0	0	0.00
02/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	51	0	0	0	0.00
02/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	53	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2024	R209 On 06-February-25			Bond Future	10.91	72.7888	72.6598	72.7888	0.00
02/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	7460	8	7	8	0.00
02/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	308	0	0	0	0.00
02/09/2024	R209 On 08-May-25			Bond Future	11.01	71.0858	70.9546	71.0858	0.00
02/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	5382	5	5	5	0.00
02/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	1207	1	1	1	0.00
02/09/2024	R209 On 07-August-25			Bond Future	11.12	72.4663	72.3330	72.4663	0.00
02/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	8123	8	8	8	0.00
02/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	1068	1	1	1	0.00
02/09/2024	R209 On 06-November-25			Bond Future	11.24	70.7028	70.5673	70.7028	0.00
02/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	3754	4	4	4	0.00
02/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3616	4	4	4	0.00
02/09/2024	R210 On 07-November-24			Bond Future	243.11	243.0545	243.1150	243.0545	1,557.00
02/09/2024	R210 On 06-February-25			Bond Future	248.21	248.1519	248.2148	248.1519	0.00
02/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8605	9	9	9	0.00
02/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R210 On 08-May-25			Bond Future	249.83	249.7603	249.8259	249.7603	0.00
02/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1796	2	2	2	0.00
02/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R210 On 07-August-25			Bond Future	254.74	254.6759	254.7442	254.6759	0.00
02/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6304	6	6	6	0.00
02/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R210 On 06-November-25			Bond Future	256.23	256.1607	256.2319	256.1607	0.00
02/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4092	4	4	4	0.00
02/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/09/2024	R213 On 07-November-24			Bond Future	9.68	89.0841	88.9760	89.0841	76,688.00
02/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	6327	6	6	6	0.00
02/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	6289	6	6	6	0.00
02/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	6365	6	6	6	0.00
02/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	39	0	0	0	0.00
02/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	40	0	0	0	0.00
02/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	40	0	0	0	0.00
02/09/2024	R213 On 06-February-25			Bond Future	9.75	90.9311	90.8211	90.9311	0.00
02/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	6506	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
02/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	181	0	0	0	0.00
02/09/2024	R213 On 08-May-25			Bond Future	9.84	89.1872	89.0756	89.1872	0.00
02/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	3745	4	4	4	0.00
02/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	1059	1	1	1	0.00
02/09/2024	R213 On 07-August-25			Bond Future	9.94	90.9208	90.8075	90.9208	0.00
02/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7038	7	7	7	0.00
02/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	698	1	1	1	0.00
02/09/2024	R213 On 06-November-25			Bond Future	10.07	89.1104	88.9954	89.1104	0.00
02/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	2608	3	3	3	0.00
02/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2682	3	3	3	0.00
02/09/2024	R214 On 07-November-24			Bond Future	11.14	66.9045	66.7416	66.9045	20,794.00
02/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	7357	8	7	8	0.00
02/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	7401	8	7	8	0.00
02/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	7313	7	7	7	0.00
02/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	54	0	0	0	0.00
02/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	51	0	0	0	0.00
02/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	52	0	0	0	0.00
02/09/2024	R214 On 06-February-25			Bond Future	11.23	68.2916	68.1256	68.2916	0.00
02/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	7657	8	8	8	0.00
02/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	11285	11	11	11	0.00
02/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	3919	4	4	4	554.00
02/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	5817	6	6	6	554.00
02/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	1201	1	1	1	0.00
02/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	88	0	0	0	554.00
02/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	655	1	1	1	0.00
02/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	372	0	0	0	0.00
02/09/2024	R214 On 08-May-25			Bond Future	11.32	66.3499	66.1811	66.3499	0.00
02/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	6412	7	6	7	0.00
02/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	1046	1	1	1	0.00
02/09/2024	R214 On 07-August-25			Bond Future	11.42	67.6390	67.4672	67.6390	0.00
02/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	8576	9	9	9	0.00
02/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	1196	1	1	1	0.00
02/09/2024	R214 On 06-November-25			Bond Future	11.54	65.6348	65.4600	65.6348	0.00
02/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	4203	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
02/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3675	4	4	4	0.00
02/09/2024	R248 On 07-November-24			Bond Future	11.30	81.1837	80.9138	81.1837	251,160.00
02/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	9074	9	9	9	0.00
02/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	9127	9	9	9	0.00
02/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	9021	9	9	9	0.00
02/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	65	0	0	0	0.00
02/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	62	0	0	0	0.00
02/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	64	0	0	0	0.00
02/09/2024	R248 On 06-February-25			Bond Future	11.39	82.8669	82.5917	82.8669	10,000.00
02/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	8544	9	9	9	0.00
02/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	324	0	0	0	660.00
02/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	1507	2	2	2	660.00
02/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	3908	4	4	4	0.00
02/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1891	2	2	2	660.00
02/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	4148	4	4	4	0.00
02/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	8125	8	8	8	0.00
02/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	569	1	1	1	0.00
02/09/2024	R248 On 08-May-25			Bond Future	11.48	80.0720	79.7918	80.0720	0.00
02/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	8069	8	8	8	0.00
02/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	1334	1	1	1	0.00
02/09/2024	R248 On 07-August-25			Bond Future	11.59	81.6274	81.3421	81.6274	0.00
02/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	10648	11	11	11	0.00
02/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1340	1	1	1	0.00
02/09/2024	R248 On 06-November-25			Bond Future	11.71	78.7480	78.4576	78.7480	0.00
02/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	4917	5	5	5	0.00
02/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	4702	5	5	5	0.00
02/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00