



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: 03/09/2024 TO: 03/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	2025 On 07-November-24			Bond Future	185.40	185.4125	185.4009	185.4125	9,240.00
03/09/2024	2029 On 07-November-24			Bond Future	134.59	134.3721	134.5920	134.3721	10,202.00
03/09/2024	2029 On 06-February-25			Bond Future	137.42	137.1908	137.4160	137.1908	0.00
03/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5016	5	5	5	0.00
03/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2029 On 08-May-25			Bond Future	138.76	138.5337	138.7639	138.5337	0.00
03/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	914	1	1	1	0.00
03/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2029 On 07-August-25			Bond Future	141.50	141.2615	141.4971	141.2615	0.00
03/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4087	4	4	4	0.00
03/09/2024	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
03/09/2024	2029 On 06-November-25			Bond Future	142.79	142.5541	142.7948	142.5541	0.00
03/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	3005	3	3	3	0.00
03/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2030 On 07-November-24			Bond Future	9.24	97.2108	97.2124	97.2108	180,550.00
03/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	5763	6	6	6	0.00
03/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	5799	6	6	6	0.00
03/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	5727	6	6	6	0.00
03/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	3832	4	4	4	600.00
03/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	5619	6	6	6	600.00
03/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	9857	10	10	10	0.00
03/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
03/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	20	0	0	0	0.00
03/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	85	0	0	0	0.00
03/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	18	0	0	0	0.00
03/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	17	0	0	0	0.00
03/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	18	0	0	0	0.00
03/09/2024	2030 On 06-February-25			Bond Future	9.28	95.2164	95.2186	95.2164	0.00
03/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	5313	5	5	5	0.00
03/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	540	1	1	1	800.00
03/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1236	1	1	1	800.00
03/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	2362	2	2	2	0.00
03/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	838	1	1	1	800.00
03/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1629	2	2	2	0.00
03/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2861	3	3	3	0.00
03/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	201	0	0	0	0.00
03/09/2024	2030 On 08-May-25			Bond Future	9.37	97.1147	97.1174	97.1147	0.00
03/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3060	3	3	3	0.00
03/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	8653	9	9	9	0.00
03/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4065	4	4	4	1,640.00
03/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	9940	10	10	10	0.00
03/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	741	1	1	1	800.00
03/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1446	1	1	1	800.00
03/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3213	3	3	3	0.00
03/09/2024	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
03/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	981	1	1	1	800.00
03/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	2123	2	2	2	0.00
03/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	3270	3	3	3	0.00
03/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	57	0	0	0	2,280.00
03/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	487	0	0	0	0.00
03/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	113	0	0	0	1,640.00
03/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	714	1	1	1	0.00
03/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	1040	1	1	1	0.00
03/09/2024	2030 On 07-August-25			Bond Future	9.47	94.9924	94.9957	94.9924	0.00
03/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6065	6	6	6	0.00
03/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	8842	9	9	9	0.00
03/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	4387	4	4	4	1,054.00
03/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	202	0	0	0	1,054.00
03/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	975	1	1	1	0.00
03/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	600	1	1	1	0.00
03/09/2024	2030 On 06-November-25			Bond Future	9.59	96.8125	96.8163	96.8125	0.00
03/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2139	2	2	2	0.00
03/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	2290	2	2	2	0.00
03/09/2024	2032 On 07-November-24			Bond Future	10.01	92.0277	91.9313	92.0277	101,652.00
03/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	6826	7	7	7	0.00
03/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	6783	7	7	7	0.00
03/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	6868	7	7	7	0.00
03/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	7506	8	8	8	1,615.00
03/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	14506	15	15	15	0.00
03/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	7378	7	7	7	600.00
03/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	12901	13	13	13	0.00
03/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	5258	5	5	5	600.00
03/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	962	1	1	1	100.00
03/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	652	1	1	1	50.00
03/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	3189	3	3	3	0.00
03/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	873	1	1	1	0.00
03/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	1594	2	2	2	0.00
03/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	386	0	0	0	200.00
03/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	1488	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
03/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1912	2	2	2	0.00
03/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	41	0	0	0	0.00
03/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
03/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	127	0	0	0	0.00
03/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
03/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	38	0	0	0	0.00
03/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	54	0	0	0	0.00
03/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	56	0	0	0	0.00
03/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	55	0	0	0	0.00
03/09/2024	2032 On 06-February-25			Bond Future	10.09	93.9357	93.8376	93.9357	0.00
03/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	7512	8	8	8	0.00
03/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	611	1	1	1	800.00
03/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	1471	2	1	2	800.00
03/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	3404	3	3	3	0.00
03/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	981	1	1	1	800.00
03/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	2256	2	2	2	0.00
03/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	3814	4	4	4	0.00
03/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	222	0	0	0	0.00
03/09/2024	2032 On 08-May-25			Bond Future	10.18	91.6454	91.5460	91.6454	0.00
03/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	4421	4	4	4	0.00
03/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	1724	2	2	2	800.00
03/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	4616	5	5	5	0.00
03/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	876	1	1	1	800.00
03/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2940	3	3	3	0.00
03/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	1113	1	1	1	800.00
03/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	4454	4	4	4	0.00
03/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	1180	1	1	1	0.00
03/09/2024	2032 On 07-August-25			Bond Future	10.30	93.4256	93.3248	93.4256	0.00
03/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	8039	8	8	8	0.00
03/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	846	1	1	1	0.00
03/09/2024	2032 On 06-November-25			Bond Future	10.43	91.0553	90.9530	91.0553	0.00
03/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3132	3	3	3	0.00
03/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	3175	3	3	3	0.00
03/09/2024	2033 On 07-November-24			Bond Future	127.84	127.8473	127.8383	127.8473	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
03/09/2024	2033 On 06-February-25			Bond Future	130.52	130.5295	130.5207	130.5295	0.00
03/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5581	6	6	6	0.00
03/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2033 On 08-May-25			Bond Future	131.63	131.6383	131.6300	131.6383	0.00
03/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1010	1	1	1	0.00
03/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2033 On 07-August-25			Bond Future	134.22	134.2306	134.2229	134.2306	0.00
03/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5573	6	6	6	0.00
03/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2033 On 06-November-25			Bond Future	135.28	135.2843	135.2766	135.2843	0.00
03/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2137	2	2	2	0.00
03/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2037 On 07-November-24			Bond Future	11.10	85.3999	85.2267	85.3999	195,135.00
03/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	8036	8	8	8	0.00
03/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	8085	8	8	8	0.00
03/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	7987	8	8	8	0.00
03/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	54	0	0	0	0.00
03/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	51	0	0	0	0.00
03/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	52	0	0	0	0.00
03/09/2024	2037 On 06-February-25			Bond Future	11.19	82.9099	82.7336	82.9099	0.00
03/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	8629	9	9	9	0.00
03/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	356	0	0	0	0.00
03/09/2024	2037 On 08-May-25			Bond Future	11.31	84.5621	84.3828	84.5621	3,975.00
03/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	6319	6	6	6	0.00
03/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	10824	11	11	11	7,500.00
03/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	7521	8	8	8	15,000.00
03/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	10623	11	11	11	7,500.00
03/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	493	0	0	0	0.00
03/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	981	1	1	1	0.00
03/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	463	0	0	0	0.00
03/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	1288	1	1	1	0.00
03/09/2024	2037 On 07-August-25			Bond Future	11.44	81.9444	81.7621	81.9444	0.00
03/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	9262	9	9	9	0.00
03/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	6145	6	6	6	0.00

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03/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	3706	4	4	4	0.00
03/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	1647	2	2	2	2,341.00
03/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	1812	2	2	2	200.00
03/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3800	4	4	4	2,541.00
03/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	6701	7	7	7	0.00
03/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	2277	2	2	2	2,541.00
03/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	6334	6	6	6	0.00
03/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	1272	1	1	1	0.00
03/09/2024	2037 On 06-November-25			Bond Future	11.57	83.5128	83.3273	83.5128	0.00
03/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	4350	4	4	4	0.00
03/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	4029	4	4	4	0.00
03/09/2024	2038 On 07-November-24			Bond Future	140.90	140.8373	140.9047	140.8373	3,218.00
03/09/2024	2038 On 06-February-25			Bond Future	141.75	141.6788	141.7481	141.6788	0.00
03/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6518	6	7	6	0.00
03/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2038 On 08-May-25			Bond Future	144.61	144.5394	144.6109	144.5394	0.00
03/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4931	5	5	5	0.00
03/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2038 On 07-August-25			Bond Future	145.30	145.2286	145.3015	145.2286	0.00
03/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5742	6	6	6	0.00
03/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2038 On 06-November-25			Bond Future	148.13	148.0510	148.1260	148.0510	0.00
03/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4246	4	4	4	0.00
03/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2040 On 07-November-24			Bond Future	11.34	85.9272	85.7084	85.9272	113,311.00
03/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	8714	9	9	9	0.00
03/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	8662	9	9	9	0.00
03/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	8765	9	9	9	0.00
03/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	4863	5	5	5	640.00
03/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	7423	8	7	8	0.00
03/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	10242	10	10	10	0.00
03/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	27	0	0	0	640.00
03/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	103	0	0	0	640.00
03/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	333	0	0	0	0.00

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03/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	55	0	0	0	0.00
03/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	57	0	0	0	0.00
03/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	56	0	0	0	0.00
03/09/2024	2040 On 06-February-25			Bond Future	11.44	83.1976	82.9746	83.1976	14.00
03/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	8973	9	9	9	0.00
03/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	5537	6	6	6	0.00
03/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	1312	1	1	1	780.00
03/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	3478	4	3	4	0.00
03/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1899	2	2	2	780.00
03/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	4082	4	4	4	0.00
03/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	1054	1	1	1	780.00
03/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	423	0	0	0	0.00
03/09/2024	2040 On 08-May-25			Bond Future	11.55	84.8553	84.6284	84.8553	3,900.00
03/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	7447	8	7	8	0.00
03/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	10874	11	11	11	7,500.00
03/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	11169	11	11	11	7,500.00
03/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	7957	8	8	8	15,000.00
03/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	580	1	1	1	0.00
03/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	1188	1	1	1	0.00
03/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	629	1	1	1	0.00
03/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	1318	1	1	1	0.00
03/09/2024	2040 On 07-August-25			Bond Future	11.68	81.9924	81.7616	81.9924	0.00
03/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	10109	10	10	10	0.00
03/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1369	1	1	1	0.00
03/09/2024	2040 On 06-November-25			Bond Future	11.81	83.5612	83.3263	83.5612	0.00
03/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	4724	5	5	5	0.00
03/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	4571	4	5	4	0.00
03/09/2024	2044 On 07-November-24			Bond Future	11.42	82.0505	81.8255	82.0505	82,646.00
03/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	8763	9	9	9	0.00
03/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	8815	9	9	9	0.00
03/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	8712	9	9	9	0.00
03/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	6636	7	7	7	0.00
03/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	5348	6	5	6	0.00
03/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	4103	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
03/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	520	0	1	0	13,875.00
03/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	301	0	0	0	9,540.00
03/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	170	0	0	0	11,405.00
03/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	66	0	0	0	0.00
03/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	63	0	0	0	0.00
03/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	65	0	0	0	0.00
03/09/2024	2044 On 06-February-25			Bond Future	11.51	79.3658	79.1365	79.3658	0.00
03/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	9131	9	9	9	0.00
03/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	4511	5	5	5	449.00
03/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	12477	13	12	13	0.00
03/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	6713	7	7	7	449.00
03/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	1519	1	2	1	0.00
03/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	153	0	0	0	449.00
03/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	842	1	1	1	0.00
03/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	454	0	0	0	0.00
03/09/2024	2044 On 08-May-25			Bond Future	11.62	80.9471	80.7137	80.9471	0.00
03/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	7668	8	8	8	0.00
03/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	1425	2	1	2	2,490.00
03/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	6313	6	6	6	0.00
03/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	3441	4	3	4	0.00
03/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	3259	3	3	3	2,490.00
03/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	5992	6	6	6	0.00
03/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1693	2	2	2	2,490.00
03/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	1279	1	1	1	0.00
03/09/2024	2044 On 07-August-25			Bond Future	11.74	78.1335	77.8960	78.1335	0.00
03/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	10301	10	10	10	0.00
03/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1443	1	1	1	0.00
03/09/2024	2044 On 06-November-25			Bond Future	11.86	79.6283	79.3866	79.6283	0.00
03/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	4761	5	5	5	0.00
03/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	4663	5	5	5	0.00
03/09/2024	2046 On 07-November-24			Bond Future	121.95	121.7685	121.9460	121.7685	18,098.00
03/09/2024	2046 On 06-February-25			Bond Future	124.50	124.3228	124.5045	124.3228	0.00
03/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10495	10	10	10	0.00
03/09/2024	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
03/09/2024	2046 On 08-May-25			Bond Future	124.77	124.5891	124.7750	124.5891	0.00
03/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2805	3	3	3	0.00
03/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2046 On 07-August-25			Bond Future	127.23	127.0412	127.2315	127.0412	0.00
03/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8541	8	9	8	0.00
03/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2046 On 06-November-25			Bond Future	127.42	127.2243	127.4186	127.2243	0.00
03/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2009	2	2	2	0.00
03/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2050 On 07-November-24			Bond Future	123.90	123.7015	123.9031	123.7015	15,391.00
03/09/2024	2050 On 06-February-25			Bond Future	124.15	123.9422	124.1484	123.9422	582.00
03/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8548	8	9	8	0.00
03/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2050 On 08-May-25			Bond Future	126.66	126.4447	126.6559	126.4447	0.00
03/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5496	5	5	5	0.00
03/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2050 On 07-August-25			Bond Future	126.75	126.5306	126.7456	126.5306	0.00
03/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6856	7	7	7	0.00
03/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
03/09/2024	2050 On 06-November-25			Bond Future	129.21	128.9892	129.2090	128.9892	0.00
03/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4789	5	5	5	0.00
03/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
03/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	AL37 On 07-November-24			Index Future	1042.11	1042.1740	1042.1130	1042.1740	0.00
03/09/2024	AL37 On 06-February-25			Index Future	1063.74	1063.7950	1063.7370	1063.7950	0.00
03/09/2024	AL37 On 08-May-25			Index Future	1085.00	1085.0550	1085.0010	1085.0550	0.00
03/09/2024	AL37 On 07-August-25			Index Future	1106.16	1106.2040	1106.1550	1106.2040	0.00
03/09/2024	AL37 On 06-November-25			Index Future	1127.47	1127.5110	1127.4660	1127.5110	0.00
03/09/2024	AL7T On 07-November-24			Index Future	1238.11	1239.8180	1238.1100	1239.8180	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
03/09/2024	AL7T On 06-February-25			Index Future	1263.80	1265.5390	1263.8010	1265.5390	0.00
03/09/2024	AL7T On 08-May-25			Index Future	1289.07	1290.8300	1289.0650	1290.8300	0.00
03/09/2024	AL7T On 07-August-25			Index Future	1314.20	1315.9900	1314.1970	1315.9900	0.00
03/09/2024	AL7T On 06-November-25			Index Future	1339.52	1341.3380	1339.5160	1341.3380	0.00
03/09/2024	ALBI On 07-November-24			Index Future	1070.36	1071.8000	1070.3630	1071.8000	121.00
03/09/2024	ALBI On 06-February-25			Index Future	1092.57	1094.0360	1092.5730	1094.0360	0.00
03/09/2024	ALBI On 08-May-25			Index Future	1114.41	1115.8990	1114.4140	1115.8990	0.00
03/09/2024	ALBI On 07-August-25			Index Future	1136.14	1137.6500	1136.1410	1137.6500	0.00
03/09/2024	ALBI On 06-November-25			Index Future	1158.03	1159.5620	1158.0300	1159.5620	0.00
03/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	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
03/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	ES33 On 07-November-24			Bond Future	11.39	79.9867	79.8471	79.9867	0.00
03/09/2024	ES33 On 06-February-25			Bond Future	11.52	81.6647	81.5226	81.6647	0.00
03/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7791	8	8	8	0.00
03/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
03/09/2024	ES33 On 08-May-25			Bond Future	11.66	79.5133	79.3687	79.5133	0.00
03/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4597	5	5	5	0.00
03/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
03/09/2024	ES33 On 07-August-25			Bond Future	11.82	81.0761	80.9291	81.0761	0.00
03/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7124	7	7	7	0.00
03/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/09/2024	ES33 On 06-November-25			Bond Future	12.00	78.8516	78.7021	78.8516	0.00
03/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	52	0	0	0	0.00
03/09/2024	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
03/09/2024	ES42 On 07-November-24			Bond Future	11.74	76.7865	76.5787	76.7865	0.00
03/09/2024	ES42 On 06-February-25			Bond Future	11.84	78.3964	78.1846	78.3964	0.00
03/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9791	10	10	10	0.00
03/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/09/2024	ES42 On 08-May-25			Bond Future	11.96	75.7113	75.4957	75.7113	0.00
03/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6865	7	7	7	0.00
03/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
03/09/2024	ES42 On 07-August-25			Bond Future	12.09	77.1965	76.9772	77.1965	0.00
03/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8705	9	9	9	0.00
03/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
03/09/2024	ES42 On 06-November-25			Bond Future	12.23	74.4270	74.2037	74.4270	0.00
03/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	870	1	1	1	0.00
03/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/09/2024	GOVI On 07-November-24			GOVI	1053.99	1055.3590	1053.9930	1055.3590	684.00
03/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1052130	107	105	107	0.00
03/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1052030	107	105	107	0.00
03/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1051930	107	105	107	0.00
03/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
03/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
03/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
03/09/2024	GOVI On 06-February-25			GOVI	1075.86	1077.2530	1075.8640	1077.2530	0.00
03/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1038640	105	104	105	0.00
03/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/09/2024	GOVI On 08-May-25			GOVI	1097.37	1098.7820	1097.3710	1098.7820	0.00
03/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	753710	77	75	77	0.00
03/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
03/09/2024	GOVI On 07-August-25			GOVI	1118.77	1120.1980	1118.7660	1120.1980	0.00
03/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1077660	109	108	109	0.00
03/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/09/2024	GOVI On 06-November-25			GOVI	1140.32	1141.7750	1140.3190	1141.7750	0.00
03/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	283190	30	28	30	0.00
03/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/09/2024	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
03/09/2024	IGOV On 07-November-24			Index Future	374.09	373.7680	374.0940	373.7680	779.00
03/09/2024	IGOV On 06-February-25			Index Future	381.95	381.6130	381.9470	381.6130	0.00
03/09/2024	IGOV On 08-May-25			Index Future	389.67	389.3280	389.6710	389.3280	0.00
03/09/2024	IGOV On 07-August-25			Index Future	397.36	397.0030	397.3550	397.0030	0.00
03/09/2024	IGOV On 06-November-25			Index Future	405.10	404.7350	405.0960	404.7350	0.00
03/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/09/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
03/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
03/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
03/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
03/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
03/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
03/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/09/2024	R035 On 07-November-24			Bond Future	10.72	90.5534	90.4128	90.5534	141,537.00
03/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	7813	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
03/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	7765	8	8	8	0.00
03/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	7862	8	8	8	0.00
03/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	12777	13	13	13	0.00
03/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	7911	8	8	8	1,000.00
03/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	2801	3	3	3	0.00
03/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	693	1	1	1	11,000.00
03/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	2	0	0	0	1,000.00
03/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	52	0	0	0	0.00
03/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	53	0	0	0	0.00
03/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	56	0	0	0	0.00
03/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	54	0	0	0	0.00
03/09/2024	R035 On 06-February-25			Bond Future	10.82	92.4312	92.2881	92.4312	0.00
03/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	8575	9	9	9	0.00
03/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	3887	4	4	4	0.00
03/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	1766	2	2	2	0.00
03/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1055	1	1	1	1,000.00
03/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2698	3	3	3	1,000.00
03/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	3756	4	4	4	0.00
03/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	1261	1	1	1	1,000.00
03/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	308	0	0	0	0.00
03/09/2024	R035 On 08-May-25			Bond Future	10.92	89.7644	89.6189	89.7644	0.00
03/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	5842	6	6	6	0.00
03/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	5537	6	6	6	0.00
03/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	2970	3	3	3	0.00
03/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	1652	2	2	2	150.00
03/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	4654	5	5	5	400.00
03/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	12197	12	12	12	0.00
03/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	9552	10	10	10	0.00
03/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	579	1	1	1	400.00
03/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1802	2	2	2	0.00
03/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	256	0	0	0	400.00
03/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2824	3	3	3	150.00
03/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	4331	4	4	4	0.00
03/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1452	1	1	1	150.00
03/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	1350	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
03/09/2024	R035 On 07-August-25			Bond Future	11.04	91.5088	91.3610	91.5088	0.00
03/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	9178	9	9	9	0.00
03/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	1189	1	1	1	0.00
03/09/2024	R035 On 06-November-25			Bond Future	11.18	88.7565	88.6062	88.7565	0.00
03/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4044	4	4	4	0.00
03/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3948	4	4	4	0.00
03/09/2024	R053 On 07-November-24			Bond Future	11.35	103.9707	103.6689	103.9707	3,638.00
03/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	11347	12	11	12	0.00
03/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	11414	12	11	12	0.00
03/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	11280	12	11	12	0.00
03/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	113	0	0	0	0.00
03/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	108	0	0	0	0.00
03/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	111	0	0	0	0.00
03/09/2024	R053 On 06-February-25			Bond Future	11.44	106.1261	105.8185	106.1261	0.00
03/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	12055	12	12	12	0.00
03/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	617	1	1	1	0.00
03/09/2024	R053 On 08-May-25			Bond Future	11.54	102.3749	102.0618	102.3749	0.00
03/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	10278	11	10	11	0.00
03/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1784	2	2	2	0.00
03/09/2024	R053 On 07-August-25			Bond Future	11.65	104.3620	104.0434	104.3620	0.00
03/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	13080	13	13	13	0.00
03/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1871	2	2	2	0.00
03/09/2024	R053 On 06-November-25			Bond Future	11.77	100.4967	100.1725	100.4967	0.00
03/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	6015	6	6	6	0.00
03/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	6057	6	6	6	0.00
03/09/2024	R186 On 07-November-24			Bond Future	8.13	108.5949	108.6155	108.5949	151,743.00
03/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	1986	2	2	2	0.00
03/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	1968	2	2	2	0.00
03/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2004	2	2	2	0.00
03/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	34	0	0	0	0.00
03/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	36	0	0	0	0.00
03/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	35	0	0	0	0.00
03/09/2024	R186 On 06-February-25			Bond Future	8.09	105.5337	105.5552	105.5337	0.00
03/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	1816	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
03/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	200	0	0	0	0.00
03/09/2024	R186 On 08-May-25			Bond Future	8.10	107.6382	107.6608	107.6382	0.00
03/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1080	1	1	1	0.00
03/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	517	1	1	1	0.00
03/09/2024	R186 On 07-August-25			Bond Future	8.14	104.4196	104.4431	104.4196	0.00
03/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2097	2	2	2	0.00
03/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	2731	3	3	3	0.00
03/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1626	2	2	2	1,983.00
03/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	63	0	0	0	1,983.00
03/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	250	0	0	0	0.00
03/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	141	0	0	0	0.00
03/09/2024	R186 On 06-November-25			Bond Future	8.23	106.4204	106.4449	106.4204	0.00
03/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	585	1	1	1	0.00
03/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	690	1	1	1	0.00
03/09/2024	R202 On 07-November-24			Bond Future	271.62	271.4339	271.6225	271.4339	1,076.00
03/09/2024	R202 On 06-February-25			Bond Future	272.12	271.9214	272.1153	271.9214	0.00
03/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5325	5	5	5	0.00
03/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R202 On 08-May-25			Bond Future	277.61	277.4125	277.6119	277.4125	0.00
03/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5302	5	5	5	0.00
03/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R202 On 07-August-25			Bond Future	277.76	277.5599	277.7628	277.5599	0.00
03/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6163	6	6	6	0.00
03/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R202 On 06-November-25			Bond Future	283.16	282.9542	283.1625	282.9542	0.00
03/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7523	7	8	7	0.00
03/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R209 On 07-November-24			Bond Future	10.86	71.1840	71.0315	71.1840	17,037.00
03/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	6555	7	7	7	0.00
03/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	6599	7	7	7	0.00
03/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	6512	7	7	7	0.00
03/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	57	0	0	0	0.00
03/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	54	0	0	0	0.00
03/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	56	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
03/09/2024	R209 On 06-February-25			Bond Future	10.94	72.6598	72.5045	72.6598	0.00
03/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	7318	7	7	7	0.00
03/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	321	0	0	0	0.00
03/09/2024	R209 On 08-May-25			Bond Future	11.04	70.9546	70.7967	70.9546	0.00
03/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	5261	5	5	5	0.00
03/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	1244	1	1	1	0.00
03/09/2024	R209 On 07-August-25			Bond Future	11.15	72.3330	72.1724	72.3330	0.00
03/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	7990	8	8	8	0.00
03/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	1096	1	1	1	0.00
03/09/2024	R209 On 06-November-25			Bond Future	11.28	70.5673	70.4039	70.5673	0.00
03/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	3663	4	4	4	0.00
03/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3689	4	4	4	0.00
03/09/2024	R210 On 07-November-24			Bond Future	243.09	243.1150	243.0937	243.1150	1,557.00
03/09/2024	R210 On 06-February-25			Bond Future	248.19	248.2148	248.1942	248.2148	0.00
03/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8584	9	9	9	0.00
03/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R210 On 08-May-25			Bond Future	249.81	249.8259	249.8057	249.8259	0.00
03/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1776	2	2	2	0.00
03/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R210 On 07-August-25			Bond Future	254.72	254.7442	254.7250	254.7442	0.00
03/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6285	6	6	6	0.00
03/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R210 On 06-November-25			Bond Future	256.21	256.2319	256.2131	256.2319	0.00
03/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4073	4	4	4	0.00
03/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/09/2024	R213 On 07-November-24			Bond Future	9.68	88.9760	88.9568	88.9760	76,688.00
03/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	6307	6	6	6	0.00
03/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	6269	6	6	6	0.00
03/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	6345	6	6	6	0.00
03/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	37	0	0	0	0.00
03/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	39	0	0	0	0.00
03/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	38	0	0	0	0.00
03/09/2024	R213 On 06-February-25			Bond Future	9.75	90.8211	90.8019	90.8211	0.00
03/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	6486	7	6	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
03/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	181	0	0	0	0.00
03/09/2024	R213 On 08-May-25			Bond Future	9.84	89.0756	89.0564	89.0756	0.00
03/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	3728	4	4	4	0.00
03/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	1061	1	1	1	0.00
03/09/2024	R213 On 07-August-25			Bond Future	9.95	90.8075	90.7885	90.8075	0.00
03/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7020	7	7	7	0.00
03/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	698	1	1	1	0.00
03/09/2024	R213 On 06-November-25			Bond Future	10.08	88.9954	88.9764	88.9954	0.00
03/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	2595	3	3	3	0.00
03/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2688	3	3	3	0.00
03/09/2024	R214 On 07-November-24			Bond Future	11.18	66.7416	66.5517	66.7416	19,800.00
03/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	7171	7	7	7	0.00
03/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	7215	7	7	7	0.00
03/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	7127	7	7	7	0.00
03/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	57	0	0	0	0.00
03/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	55	0	0	0	0.00
03/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	56	0	0	0	0.00
03/09/2024	R214 On 06-February-25			Bond Future	11.26	68.1256	67.9321	68.1256	0.00
03/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	7481	8	7	8	0.00
03/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	11096	11	11	11	0.00
03/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	3779	4	4	4	554.00
03/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	5655	6	6	6	554.00
03/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	1254	1	1	1	0.00
03/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	93	0	0	0	554.00
03/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	686	1	1	1	0.00
03/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	390	0	0	0	0.00
03/09/2024	R214 On 08-May-25			Bond Future	11.36	66.1811	65.9840	66.1811	0.00
03/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	6255	6	6	6	0.00
03/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	1085	1	1	1	0.00
03/09/2024	R214 On 07-August-25			Bond Future	11.46	67.4672	67.2667	67.4672	0.00
03/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	8412	9	8	9	0.00
03/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	1232	1	1	1	0.00
03/09/2024	R214 On 06-November-25			Bond Future	11.58	65.4600	65.2559	65.4600	0.00
03/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	4087	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
03/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3763	4	4	4	0.00
03/09/2024	R248 On 07-November-24			Bond Future	11.33	80.9138	80.7139	80.9138	251,160.00
03/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	8878	9	9	9	0.00
03/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	8931	9	9	9	0.00
03/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	8825	9	9	9	0.00
03/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	69	0	0	0	0.00
03/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	66	0	0	0	0.00
03/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	67	0	0	0	0.00
03/09/2024	R248 On 06-February-25			Bond Future	11.42	82.5917	82.3880	82.5917	10,000.00
03/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	8363	9	8	9	0.00
03/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	298	0	0	0	660.00
03/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	1428	2	1	2	660.00
03/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	3772	4	4	4	0.00
03/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1959	2	2	2	660.00
03/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	4273	4	4	4	0.00
03/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	8303	8	8	8	0.00
03/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	591	1	1	1	0.00
03/09/2024	R248 On 08-May-25			Bond Future	11.52	79.7918	79.5846	79.7918	0.00
03/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	7902	8	8	8	0.00
03/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	1374	1	1	1	0.00
03/09/2024	R248 On 07-August-25			Bond Future	11.62	81.3421	81.1313	81.3421	0.00
03/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	10473	11	10	11	0.00
03/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1375	1	1	1	0.00
03/09/2024	R248 On 06-November-25			Bond Future	11.74	78.4576	78.2431	78.4576	0.00
03/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	4797	5	5	5	0.00
03/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	4796	5	5	5	0.00
03/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00