



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: 06/09/2024 TO: 06/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	2025 On 07-November-24			Bond Future	185.37	185.3902	185.3661	185.3902	9,240.00
06/09/2024	2029 On 07-November-24			Bond Future	134.70	134.0855	134.6988	134.0855	10,084.00
06/09/2024	2029 On 06-February-25			Bond Future	137.52	136.9014	137.5154	136.9014	0.00
06/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	5115	5	5	5	0.00
06/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2029 On 08-May-25			Bond Future	138.85	138.2430	138.8542	138.2430	0.00
06/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	1004	0	1	0	0.00
06/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2029 On 07-August-25			Bond Future	141.57	140.9689	141.5726	140.9689	0.00
06/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	4163	4	4	4	0.00
06/09/2024	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
06/09/2024	2029 On 06-November-25			Bond Future	142.86	142.2607	142.8569	142.2607	0.00
06/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	3067	2	3	2	0.00
06/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2030 On 07-November-24			Bond Future	8.99	98.1892	98.1838	98.1892	181,300.00
06/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	6724	7	7	7	0.00
06/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	6760	7	7	7	0.00
06/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6687	7	7	7	0.00
06/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6578	7	7	7	600.00
06/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	10828	11	11	11	0.00
06/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	4756	5	5	5	600.00
06/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	8	0	0	0	0.00
06/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
06/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	38	0	0	0	0.00
06/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	7	0	0	0	0.00
06/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	7	0	0	0	0.00
06/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	7	0	0	0	0.00
06/09/2024	2030 On 06-February-25			Bond Future	9.03	96.2174	96.2030	96.2174	0.00
06/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6217	6	6	6	0.00
06/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1733	2	2	2	800.00
06/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3061	3	3	3	0.00
06/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	815	1	1	1	800.00
06/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1142	1	1	1	0.00
06/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	553	1	1	1	800.00
06/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	2152	2	2	2	0.00
06/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	120	0	0	0	0.00
06/09/2024	2030 On 08-May-25			Bond Future	9.09	98.1385	98.1139	98.1385	0.00
06/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3786	4	4	4	0.00
06/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9602	10	10	10	0.00
06/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	4865	5	5	5	1,640.00
06/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6002	6	6	6	2,280.00
06/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	1948	2	2	2	800.00
06/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	3951	4	4	4	0.00
06/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1065	1	1	1	800.00
06/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	10911	11	11	11	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
06/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	31	0	0	0	2,280.00
06/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	348	0	0	0	0.00
06/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1629	2	2	2	0.00
06/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	723	1	1	1	800.00
06/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2597	3	3	3	0.00
06/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	66	0	0	0	1,640.00
06/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	519	0	1	0	0.00
06/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	769	1	1	1	0.00
06/09/2024	2030 On 07-August-25			Bond Future	9.18	96.0387	95.9998	96.0387	0.00
06/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	6902	7	7	7	0.00
06/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	9780	10	10	10	0.00
06/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5138	5	5	5	1,054.00
06/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	135	0	0	0	1,054.00
06/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	722	1	1	1	0.00
06/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	433	0	0	0	0.00
06/09/2024	2030 On 06-November-25			Bond Future	9.28	97.8813	97.8301	97.8813	0.00
06/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2738	3	3	3	0.00
06/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1875	2	2	2	0.00
06/09/2024	2032 On 07-November-24			Bond Future	9.74	93.1792	93.2521	93.1792	102,913.00
06/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8115	8	8	8	0.00
06/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8072	8	8	8	0.00
06/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8158	8	8	8	0.00
06/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	8804	9	9	9	1,615.00
06/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	15827	16	16	16	0.00
06/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4308	4	4	4	0.00
06/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6508	6	7	6	600.00
06/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	8675	9	9	9	600.00
06/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14221	14	14	14	0.00
06/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1197	1	1	1	50.00
06/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1639	2	2	2	100.00
06/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1515	1	2	1	0.00
06/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	915	1	1	1	0.00
06/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	844	1	1	1	0.00
06/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	1136	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
06/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
06/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	17	0	0	0	0.00
06/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	56	0	0	0	0.00
06/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	185	0	0	0	200.00
06/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
06/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	16	0	0	0	0.00
06/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	23	0	0	0	0.00
06/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	24	0	0	0	0.00
06/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	23	0	0	0	0.00
06/09/2024	2032 On 06-February-25			Bond Future	9.80	95.1132	95.1792	95.1132	0.00
06/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	8760	9	9	9	0.00
06/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2138	2	2	2	800.00
06/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4395	4	4	4	0.00
06/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1003	1	1	1	800.00
06/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1581	2	2	2	0.00
06/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2864	3	3	3	0.00
06/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	630	1	1	1	800.00
06/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	128	0	0	0	0.00
06/09/2024	2032 On 08-May-25			Bond Future	9.89	92.8493	92.9071	92.8493	0.00
06/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5479	5	5	5	0.00
06/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1332	1	1	1	800.00
06/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2419	2	2	2	800.00
06/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	5689	6	6	6	0.00
06/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	826	1	1	1	800.00
06/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2275	2	2	2	0.00
06/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3549	4	4	4	0.00
06/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	876	1	1	1	0.00
06/09/2024	2032 On 07-August-25			Bond Future	9.99	94.6555	94.7012	94.6555	0.00
06/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9185	9	9	9	0.00
06/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	615	1	1	1	0.00
06/09/2024	2032 On 06-November-25			Bond Future	10.11	92.3111	92.3466	92.3111	0.00
06/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	3971	4	4	4	0.00
06/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2620	3	3	3	0.00
06/09/2024	2033 On 07-November-24			Bond Future	127.78	127.8020	127.7845	127.8020	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
06/09/2024	2033 On 06-February-25			Bond Future	130.46	130.4860	130.4565	130.4860	0.00
06/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5517	6	6	6	0.00
06/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2033 On 08-May-25			Bond Future	131.55	131.5984	131.5540	131.5984	0.00
06/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	934	1	1	1	0.00
06/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2033 On 07-August-25			Bond Future	134.13	134.1934	134.1296	134.1934	0.00
06/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5480	6	5	6	0.00
06/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2033 On 06-November-25			Bond Future	135.17	135.2507	135.1675	135.2507	0.00
06/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2027	2	2	2	0.00
06/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2037 On 07-November-24			Bond Future	10.83	86.5993	86.8113	86.5993	203,135.00
06/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	9590	9	10	9	0.00
06/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	9639	9	10	9	0.00
06/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	9540	9	10	9	0.00
06/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	22	0	0	0	0.00
06/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	21	0	0	0	0.00
06/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	22	0	0	0	0.00
06/09/2024	2037 On 06-February-25			Bond Future	10.91	84.1361	84.3448	84.1361	0.00
06/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10098	10	10	10	0.00
06/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	214	0	0	0	0.00
06/09/2024	2037 On 08-May-25			Bond Future	11.02	85.8154	86.0195	85.8154	3,975.00
06/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	7643	7	8	7	0.00
06/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12311	12	12	12	7,500.00
06/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	8915	9	9	9	15,000.00
06/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12101	12	12	12	7,500.00
06/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	334	0	0	0	0.00
06/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	739	1	1	1	0.00
06/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	313	0	0	0	0.00
06/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	976	1	1	1	0.00
06/09/2024	2037 On 07-August-25			Bond Future	11.14	83.2244	83.4203	83.2244	0.00
06/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	10617	10	11	10	0.00
06/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7301	7	7	7	0.00

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06/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4609	4	5	4	0.00
06/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2199	2	2	2	2,341.00
06/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2399	2	2	2	200.00
06/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	5263	5	5	5	0.00
06/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	3045	3	3	3	2,541.00
06/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5594	6	6	6	0.00
06/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1774	2	2	2	2,541.00
06/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	970	1	1	1	0.00
06/09/2024	2037 On 06-November-25			Bond Future	11.26	84.8194	85.0092	84.8194	0.00
06/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5407	5	5	5	0.00
06/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3405	3	3	3	0.00
06/09/2024	2038 On 07-November-24			Bond Future	140.46	139.5555	140.4582	139.5555	3,218.00
06/09/2024	2038 On 06-February-25			Bond Future	141.28	140.3737	141.2820	140.3737	0.00
06/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6052	5	6	5	0.00
06/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2038 On 08-May-25			Bond Future	144.12	143.2123	144.1242	143.2123	0.00
06/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4444	4	4	4	0.00
06/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2038 On 07-August-25			Bond Future	144.79	143.8806	144.7874	143.8806	0.00
06/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5227	4	5	4	0.00
06/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2038 On 06-November-25			Bond Future	147.59	146.6800	147.5872	146.6800	0.00
06/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3707	3	4	3	0.00
06/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2040 On 07-November-24			Bond Future	11.05	87.4888	87.5877	87.4888	113,311.00
06/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	10558	10	11	10	0.00
06/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10506	10	11	10	0.00
06/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	10610	11	11	11	0.00
06/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12103	12	12	12	0.00
06/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6557	6	7	6	640.00
06/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9240	9	9	9	0.00
06/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	41	0	0	0	640.00
06/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	8	0	0	0	640.00
06/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	148	0	0	0	0.00

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06/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	21	0	0	0	0.00
06/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	22	0	0	0	0.00
06/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	21	0	0	0	0.00
06/09/2024	2040 On 06-February-25			Bond Future	11.13	84.7935	84.8866	84.7935	14.00
06/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	10705	11	11	11	0.00
06/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2051	2	2	2	780.00
06/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	4725	5	5	5	0.00
06/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7044	7	7	7	0.00
06/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	649	1	1	1	780.00
06/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1234	1	1	1	780.00
06/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2909	3	3	3	0.00
06/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	244	0	0	0	0.00
06/09/2024	2040 On 08-May-25			Bond Future	11.24	86.4857	86.5718	86.4857	3,900.00
06/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	8985	9	9	9	0.00
06/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	12606	13	13	13	7,500.00
06/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9530	9	10	9	15,000.00
06/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	12914	13	13	13	7,500.00
06/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	382	0	0	0	0.00
06/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	818	1	1	1	0.00
06/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	417	0	0	0	0.00
06/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	913	1	1	1	0.00
06/09/2024	2040 On 07-August-25			Bond Future	11.36	83.6569	83.7325	83.6569	0.00
06/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	11773	12	12	12	0.00
06/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	1063	1	1	1	0.00
06/09/2024	2040 On 06-November-25			Bond Future	11.48	85.2596	85.3268	85.2596	0.00
06/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	5870	6	6	6	0.00
06/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3717	4	4	4	0.00
06/09/2024	2044 On 07-November-24			Bond Future	11.08	83.8615	84.0670	83.8615	91,626.00
06/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	10961	11	11	11	0.00
06/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	11013	11	11	11	0.00
06/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	10908	11	11	11	0.00
06/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	6037	6	6	6	0.00
06/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7403	7	7	7	0.00
06/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	8769	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	60	0	0	0	11,405.00
06/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	114	0	0	0	9,540.00
06/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	213	0	0	0	13,875.00
06/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	22	0	0	0	0.00
06/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	21	0	0	0	0.00
06/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	21	0	0	0	0.00
06/09/2024	2044 On 06-February-25			Bond Future	11.16	81.2163	81.4185	81.2163	0.00
06/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11201	11	11	11	0.00
06/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6174	6	6	6	449.00
06/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8624	8	9	8	449.00
06/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14679	14	15	14	0.00
06/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	73	0	0	0	449.00
06/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	472	1	0	1	0.00
06/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	900	1	1	1	0.00
06/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	242	0	0	0	0.00
06/09/2024	2044 On 08-May-25			Bond Future	11.26	82.8370	83.0348	82.8370	0.00
06/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9597	9	10	9	0.00
06/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8128	8	8	8	0.00
06/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	4863	5	5	5	0.00
06/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2300	2	2	2	2,490.00
06/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2360	2	2	2	2,490.00
06/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4547	5	5	5	0.00
06/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1187	1	1	1	2,490.00
06/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	887	1	1	1	0.00
06/09/2024	2044 On 07-August-25			Bond Future	11.37	80.0625	80.2524	80.0625	0.00
06/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12238	12	12	12	0.00
06/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	1024	1	1	1	0.00
06/09/2024	2044 On 06-November-25			Bond Future	11.48	81.5962	81.7803	81.5962	0.00
06/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6241	6	6	6	0.00
06/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3749	4	4	4	0.00
06/09/2024	2046 On 07-November-24			Bond Future	122.36	120.4318	122.3603	120.4318	18,098.00
06/09/2024	2046 On 06-February-25			Bond Future	124.92	122.9608	124.9187	122.9608	0.00
06/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10909	9	11	9	0.00
06/09/2024	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
06/09/2024	2046 On 08-May-25			Bond Future	125.19	123.2042	125.1874	123.2042	0.00
06/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	3217	1	3	1	0.00
06/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2046 On 07-August-25			Bond Future	127.64	125.6324	127.6369	125.6324	0.00
06/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8947	7	9	7	0.00
06/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2046 On 06-November-25			Bond Future	127.82	125.7936	127.8185	125.7936	0.00
06/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	2409	0	2	0	0.00
06/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2050 On 07-November-24			Bond Future	124.48	122.1996	124.4831	122.1996	15,391.00
06/09/2024	2050 On 06-February-25			Bond Future	124.73	122.4119	124.7316	122.4119	582.00
06/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	9132	7	9	7	0.00
06/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2050 On 08-May-25			Bond Future	127.24	124.8874	127.2409	124.8874	0.00
06/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	6081	4	6	4	0.00
06/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2050 On 07-August-25			Bond Future	127.33	124.9471	127.3266	124.9471	0.00
06/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	7437	5	7	5	0.00
06/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
06/09/2024	2050 On 06-November-25			Bond Future	129.79	127.3777	129.7886	127.3777	0.00
06/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	5369	3	5	3	0.00
06/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
06/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	AL37 On 07-November-24			Index Future	1053.19	1053.1460	1053.1880	1053.1460	0.00
06/09/2024	AL37 On 06-February-25			Index Future	1074.96	1075.0080	1074.9560	1075.0080	0.00
06/09/2024	AL37 On 08-May-25			Index Future	1096.35	1096.5100	1096.3460	1096.5100	0.00
06/09/2024	AL37 On 07-August-25			Index Future	1117.58	1117.9000	1117.5770	1117.9000	0.00
06/09/2024	AL37 On 06-November-25			Index Future	1138.98	1139.4460	1138.9840	1139.4460	0.00
06/09/2024	AL7T On 07-November-24			Index Future	1256.97	1255.8540	1256.9710	1255.8540	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
06/09/2024	AL7T On 06-February-25			Index Future	1282.95	1281.9240	1282.9500	1281.9240	0.00
06/09/2024	AL7T On 08-May-25			Index Future	1308.48	1307.5650	1308.4790	1307.5650	0.00
06/09/2024	AL7T On 07-August-25			Index Future	1333.82	1333.0710	1333.8180	1333.0710	0.00
06/09/2024	AL7T On 06-November-25			Index Future	1359.37	1358.7650	1359.3670	1358.7650	0.00
06/09/2024	ALBI On 07-November-24			Index Future	1087.83	1086.7120	1087.8320	1086.7120	121.00
06/09/2024	ALBI On 06-February-25			Index Future	1110.32	1109.2710	1110.3160	1109.2710	0.00
06/09/2024	ALBI On 08-May-25			Index Future	1132.41	1131.4590	1132.4090	1131.4590	0.00
06/09/2024	ALBI On 07-August-25			Index Future	1154.34	1153.5300	1154.3390	1153.5300	0.00
06/09/2024	ALBI On 06-November-25			Index Future	1176.45	1175.7630	1176.4500	1175.7630	0.00
06/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	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
06/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	ES33 On 07-November-24			Bond Future	11.11	81.0872	81.1606	81.0872	0.00
06/09/2024	ES33 On 06-February-25			Bond Future	11.23	82.7901	82.8578	82.7901	0.00
06/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9126	9	9	9	0.00
06/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
06/09/2024	ES33 On 08-May-25			Bond Future	11.36	80.6638	80.7245	80.6638	0.00
06/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5953	6	6	6	0.00
06/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
06/09/2024	ES33 On 07-August-25			Bond Future	11.51	82.2514	82.3020	82.2514	0.00
06/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8497	8	8	8	0.00
06/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
06/09/2024	ES33 On 06-November-25			Bond Future	11.67	80.0517	80.0937	80.0517	0.00
06/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1443	1	1	1	0.00
06/09/2024	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
06/09/2024	ES42 On 07-November-24			Bond Future	11.42	78.3739	78.5010	78.3739	0.00
06/09/2024	ES42 On 06-February-25			Bond Future	11.52	80.0190	80.1417	80.0190	0.00
06/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11748	12	12	12	0.00
06/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
06/09/2024	ES42 On 08-May-25			Bond Future	11.62	77.3692	77.4862	77.3692	0.00
06/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8855	9	9	9	0.00
06/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
06/09/2024	ES42 On 07-August-25			Bond Future	11.74	78.8893	78.9976	78.8893	0.00
06/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10725	11	11	11	0.00
06/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
06/09/2024	ES42 On 06-November-25			Bond Future	11.87	76.1546	76.2557	76.1546	0.00
06/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2922	3	3	3	0.00
06/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
06/09/2024	GOVI On 07-November-24			GOVI	1070.98	1069.9000	1070.9750	1069.9000	683.00
06/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1221950	121	122	121	0.00
06/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1221850	121	122	121	0.00
06/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1221750	121	122	121	0.00
06/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
06/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
06/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
06/09/2024	GOVI On 06-February-25			GOVI	1093.11	1092.1100	1093.1100	1092.1100	0.00
06/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1211100	120	121	120	0.00
06/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
06/09/2024	GOVI On 08-May-25			GOVI	1114.86	1113.9540	1114.8610	1113.9540	0.00
06/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	928610	92	93	92	0.00
06/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/09/2024	GOVI On 07-August-25			GOVI	1136.45	1135.6830	1136.4510	1135.6830	0.00
06/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1254510	125	125	125	0.00
06/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
06/09/2024	GOVI On 06-November-25			GOVI	1158.22	1157.5730	1158.2190	1157.5730	0.00
06/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	462190	46	46	46	0.00
06/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/09/2024	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
06/09/2024	IGOV On 07-November-24			Index Future	374.35	371.3610	374.3470	371.3610	795.00
06/09/2024	IGOV On 06-February-25			Index Future	382.18	379.1600	382.1750	379.1600	0.00
06/09/2024	IGOV On 08-May-25			Index Future	389.87	386.8320	389.8690	386.8320	0.00
06/09/2024	IGOV On 07-August-25			Index Future	397.51	394.4640	397.5060	394.4640	0.00
06/09/2024	IGOV On 06-November-25			Index Future	405.21	402.1520	405.2060	402.1520	0.00
06/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
06/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
06/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
06/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
06/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
06/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
06/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/09/2024	R035 On 07-November-24			Bond Future	10.47	91.7576	91.8455	91.7576	141,437.00
06/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9212	9	9	9	0.00
06/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9162	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9261	9	9	9	0.00
06/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14208	14	14	14	0.00
06/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9310	9	9	9	1,000.00
06/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	3892	4	4	4	0.00
06/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	351	0	0	0	11,000.00
06/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
06/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	19	0	0	0	0.00
06/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	19	0	0	0	0.00
06/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	20	0	0	0	0.00
06/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	20	0	0	0	0.00
06/09/2024	R035 On 06-February-25			Bond Future	10.56	93.6624	93.7438	93.6624	0.00
06/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	9934	10	10	10	0.00
06/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1639	2	2	2	1,000.00
06/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2543	2	3	2	0.00
06/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	4988	5	5	5	0.00
06/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	907	1	1	1	1,000.00
06/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	2020	2	2	2	1,000.00
06/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2884	3	3	3	0.00
06/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	211	0	0	0	0.00
06/09/2024	R035 On 08-May-25			Bond Future	10.65	91.0228	91.0965	91.0228	0.00
06/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	6957	7	7	7	0.00
06/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2238	2	2	2	150.00
06/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	3789	4	4	4	0.00
06/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	6630	7	7	7	0.00
06/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	5670	6	6	6	400.00
06/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	10858	11	11	11	0.00
06/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	13590	14	14	14	0.00
06/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	171	0	0	0	400.00
06/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	408	0	0	0	400.00
06/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1341	1	1	1	0.00
06/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	1066	1	1	1	150.00
06/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	2165	2	2	2	150.00
06/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3439	3	3	3	0.00
06/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	987	1	1	1	0.00
06/09/2024	R035 On 07-August-25			Bond Future	10.77	92.7943	92.8565	92.7943	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
06/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10403	10	10	10	0.00
06/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	918	1	1	1	0.00
06/09/2024	R035 On 06-November-25			Bond Future	10.89	90.0687	90.1215	90.0687	0.00
06/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	4903	5	5	5	0.00
06/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3292	3	3	3	0.00
06/09/2024	R053 On 07-November-24			Bond Future	11.02	106.3150	106.5459	106.3150	3,664.00
06/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	14146	14	14	14	0.00
06/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	14215	14	14	14	0.00
06/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	14078	14	14	14	0.00
06/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	34	0	0	0	0.00
06/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	32	0	0	0	0.00
06/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	33	0	0	0	0.00
06/09/2024	R053 On 06-February-25			Bond Future	11.10	108.5216	108.7476	108.5216	0.00
06/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	14748	14	15	14	0.00
06/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	381	0	0	0	0.00
06/09/2024	R053 On 08-May-25			Bond Future	11.19	104.8215	105.0411	104.8215	0.00
06/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	12670	12	13	12	0.00
06/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1196	1	1	1	0.00
06/09/2024	R053 On 07-August-25			Bond Future	11.29	106.8592	107.0683	106.8592	0.00
06/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15597	15	16	15	0.00
06/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1363	1	1	1	0.00
06/09/2024	R053 On 06-November-25			Bond Future	11.39	103.0446	103.2452	103.0446	0.00
06/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	7918	8	8	8	0.00
06/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4887	5	5	5	0.00
06/09/2024	R186 On 07-November-24			Bond Future	7.93	109.0081	109.0100	109.0081	158,903.00
06/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2359	2	2	2	0.00
06/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2341	2	2	2	0.00
06/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2378	2	2	2	0.00
06/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	14	0	0	0	0.00
06/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	15	0	0	0	0.00
06/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	14	0	0	0	0.00
06/09/2024	R186 On 06-February-25			Bond Future	7.87	105.9578	105.9503	105.9578	0.00
06/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2138	2	2	2	0.00
06/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	127	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
06/09/2024	R186 On 08-May-25			Bond Future	7.84	108.0740	108.0553	108.0740	0.00
06/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1330	1	1	1	0.00
06/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	372	0	0	0	0.00
06/09/2024	R186 On 07-August-25			Bond Future	7.84	104.8667	104.8328	104.8667	0.00
06/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2435	2	2	2	0.00
06/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3095	3	3	3	0.00
06/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1934	2	2	2	1,983.00
06/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	37	0	0	0	1,983.00
06/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	169	0	0	0	0.00
06/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	90	0	0	0	0.00
06/09/2024	R186 On 06-November-25			Bond Future	7.87	106.8787	106.8316	106.8787	0.00
06/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	795	1	1	1	0.00
06/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	514	0	1	0	0.00
06/09/2024	R202 On 07-November-24			Bond Future	270.68	270.7161	270.6790	270.7161	1,076.00
06/09/2024	R202 On 06-February-25			Bond Future	271.13	271.1952	271.1323	271.1952	0.00
06/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4342	4	4	4	0.00
06/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R202 On 08-May-25			Bond Future	276.59	276.6799	276.5878	276.6799	0.00
06/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4278	4	4	4	0.00
06/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R202 On 07-August-25			Bond Future	276.68	276.8230	276.6848	276.8230	0.00
06/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5085	5	5	5	0.00
06/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R202 On 06-November-25			Bond Future	282.04	282.2092	282.0355	282.2092	0.00
06/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	6395	7	6	7	0.00
06/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R209 On 07-November-24			Bond Future	10.58	72.3691	72.4485	72.3691	16,897.00
06/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	7939	8	8	8	0.00
06/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	7983	8	8	8	0.00
06/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	7895	8	8	8	0.00
06/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	23	0	0	0	0.00
06/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	22	0	0	0	0.00
06/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	22	0	0	0	0.00
06/09/2024	R209 On 06-February-25			Bond Future	10.66	73.8711	73.9456	73.8711	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
06/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	8648	9	9	9	0.00
06/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	211	0	0	0	0.00
06/09/2024	R209 On 08-May-25			Bond Future	10.75	72.1924	72.2609	72.1924	0.00
06/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6368	6	6	6	0.00
06/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	887	1	1	1	0.00
06/09/2024	R209 On 07-August-25			Bond Future	10.85	73.5969	73.6565	73.5969	0.00
06/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9248	9	9	9	0.00
06/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	870	1	1	1	0.00
06/09/2024	R209 On 06-November-25			Bond Future	10.96	71.8572	71.9093	71.8572	0.00
06/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4508	4	5	4	0.00
06/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	3028	3	3	3	0.00
06/09/2024	R210 On 07-November-24			Bond Future	243.17	241.7919	243.1744	241.7919	1,557.00
06/09/2024	R210 On 06-February-25			Bond Future	248.26	246.8696	248.2591	246.8696	0.00
06/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8649	7	9	7	0.00
06/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R210 On 08-May-25			Bond Future	249.85	248.4621	249.8519	248.4621	0.00
06/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1822	0	2	0	0.00
06/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R210 On 07-August-25			Bond Future	254.74	253.3602	254.7422	253.3602	0.00
06/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	6302	5	6	5	0.00
06/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R210 On 06-November-25			Bond Future	256.20	254.8309	256.2039	254.8309	0.00
06/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	4064	3	4	3	0.00
06/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/09/2024	R213 On 07-November-24			Bond Future	9.43	90.0148	90.0335	90.0148	77,426.00
06/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7362	7	7	7	0.00
06/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7323	7	7	7	0.00
06/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7400	7	7	7	0.00
06/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	16	0	0	0	0.00
06/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	17	0	0	0	0.00
06/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	17	0	0	0	0.00
06/09/2024	R213 On 06-February-25			Bond Future	9.49	91.8834	91.8944	91.8834	0.00
06/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7508	7	8	7	0.00
06/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	110	0	0	0	0.00

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06/09/2024	R213 On 08-May-25			Bond Future	9.57	90.1617	90.1637	90.1617	0.00
06/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4563	5	5	5	0.00
06/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	789	1	1	1	0.00
06/09/2024	R213 On 07-August-25			Bond Future	9.66	91.9171	91.9065	91.9171	0.00
06/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	7949	8	8	8	0.00
06/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	509	1	1	1	0.00
06/09/2024	R213 On 06-November-25			Bond Future	9.77	90.1284	90.1069	90.1284	0.00
06/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3261	3	3	3	0.00
06/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2224	2	2	2	0.00
06/09/2024	R214 On 07-November-24			Bond Future	10.86	68.1791	68.2939	68.1791	19,548.00
06/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	8873	9	9	9	0.00
06/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	8918	9	9	9	0.00
06/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	8828	9	9	9	0.00
06/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	16	0	0	0	0.00
06/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	15	0	0	0	0.00
06/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	16	0	0	0	0.00
06/09/2024	R214 On 06-February-25			Bond Future	10.94	69.5945	69.7055	69.5945	0.00
06/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9080	9	9	9	0.00
06/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	12821	13	13	13	0.00
06/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7138	7	7	7	554.00
06/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5064	5	5	5	554.00
06/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	766	1	1	1	0.00
06/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	45	0	0	0	554.00
06/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	396	0	0	0	0.00
06/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	216	0	0	0	0.00
06/09/2024	R214 On 08-May-25			Bond Future	11.02	67.6812	67.7875	67.6812	0.00
06/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	7743	8	8	8	0.00
06/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	770	1	1	1	0.00
06/09/2024	R214 On 07-August-25			Bond Future	11.12	68.9984	69.0972	68.9984	0.00
06/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	9901	10	10	10	0.00
06/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	891	1	1	1	0.00
06/09/2024	R214 On 06-November-25			Bond Future	11.22	67.0222	67.1149	67.0222	0.00
06/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5250	5	5	5	0.00
06/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	3067	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2024	R248 On 07-November-24			Bond Future	11.00	82.8363	82.9795	82.8363	251,160.00
06/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	11099	11	11	11	0.00
06/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11153	11	11	11	0.00
06/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	11045	11	11	11	0.00
06/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	23	0	0	0	0.00
06/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	22	0	0	0	0.00
06/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	22	0	0	0	0.00
06/09/2024	R248 On 06-February-25			Bond Future	11.08	84.5559	84.6945	84.5559	10,000.00
06/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10439	10	10	10	0.00
06/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	667	1	1	1	660.00
06/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2446	2	2	2	660.00
06/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5396	5	5	5	0.00
06/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1276	1	1	1	660.00
06/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2985	3	3	3	0.00
06/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6366	6	6	6	0.00
06/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	360	0	0	0	0.00
06/09/2024	R248 On 08-May-25			Bond Future	11.16	81.7977	81.9308	81.7977	0.00
06/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	9783	10	10	10	0.00
06/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	909	1	1	1	0.00
06/09/2024	R248 On 07-August-25			Bond Future	11.26	83.3892	83.5133	83.3892	0.00
06/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12521	12	13	12	0.00
06/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	1042	1	1	1	0.00
06/09/2024	R248 On 06-November-25			Bond Future	11.36	80.5460	80.6629	80.5460	0.00
06/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6193	6	6	6	0.00
06/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3773	4	4	4	0.00
06/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00