



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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/10/2024 TO: 07/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	2025 On 07-November-24			Bond Future	184.99	185.0235	184.9947	185.0235	9,240.00
07/10/2024	2029 On 07-November-24			Bond Future	133.81	134.2566	133.8097	134.2566	7,734.00
07/10/2024	2029 On 06-February-25			Bond Future	136.59	137.0452	136.5895	137.0452	0.00
07/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4190	5	4	5	0.00
07/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2029 On 08-May-25			Bond Future	137.92	138.3858	137.9219	138.3858	0.00
07/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	72	1	0	1	0.00
07/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2029 On 07-August-25			Bond Future	140.56	141.0277	140.5558	141.0277	0.00
07/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3146	4	3	4	0.00
07/10/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2029 On 06-November-25			Bond Future	141.73	142.2099	141.7305	142.2099	0.00
07/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1940	2	2	2	0.00
07/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2030 On 07-November-24			Bond Future	9.21	97.3524	97.3139	97.3524	183,072.00
07/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5847	6	6	6	0.00
07/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5810	6	6	6	0.00
07/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5883	6	6	6	0.00
07/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3856	4	4	4	600.00
07/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5701	6	6	6	600.00
07/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9958	10	10	10	0.00
07/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
07/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
07/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	8	0	0	0	0.00
07/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2030 On 06-February-25			Bond Future	9.26	95.3405	95.3016	95.3405	28,810.00
07/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5286	5	5	5	0.00
07/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	369	0	0	0	800.00
07/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1021	1	1	1	800.00
07/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2185	2	2	2	0.00
07/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	579	1	1	1	800.00
07/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1332	1	1	1	0.00
07/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2608	3	3	3	0.00
07/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	90	0	0	0	0.00
07/10/2024	2030 On 08-May-25			Bond Future	9.34	97.2391	97.1999	97.2391	0.00
07/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2913	3	3	3	0.00
07/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8681	9	9	9	0.00
07/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3953	4	4	4	1,640.00
07/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9991	10	10	10	0.00
07/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5071	5	5	5	2,280.00
07/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1265	1	1	1	800.00
07/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3070	3	3	3	0.00
07/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	590	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1859	2	2	2	0.00
07/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3036	3	3	3	0.00
07/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	756	1	1	1	800.00
07/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	25	0	0	0	2,280.00
07/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	331	0	0	0	0.00
07/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	58	0	0	0	1,640.00
07/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	520	1	1	1	0.00
07/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	810	1	1	1	0.00
07/10/2024	2030 On 07-August-25			Bond Future	9.46	95.0607	95.0215	95.0607	0.00
07/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5925	6	6	6	0.00
07/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8803	9	9	9	0.00
07/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4197	4	4	4	1,054.00
07/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	137	0	0	0	1,054.00
07/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	760	1	1	1	0.00
07/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	434	0	0	0	0.00
07/10/2024	2030 On 06-November-25			Bond Future	9.60	96.8070	96.7676	96.8070	0.00
07/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1990	2	2	2	0.00
07/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2189	2	2	2	0.00
07/10/2024	2032 On 07-November-24			Bond Future	9.88	92.6052	92.5592	92.6052	108,681.00
07/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7403	7	7	7	0.00
07/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7447	7	7	7	0.00
07/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7359	7	7	7	0.00
07/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8098	8	8	8	1,615.00
07/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15134	15	15	15	0.00
07/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3519	4	4	4	0.00
07/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7968	8	8	8	600.00
07/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13528	14	14	14	0.00
07/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5774	6	6	6	600.00
07/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	492	1	0	1	50.00
07/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	860	1	1	1	100.00
07/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	751	1	1	1	0.00
07/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	844	1	1	1	0.00
07/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	758	1	1	1	0.00
07/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1124	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	3	0	0	0	0.00
07/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
07/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	15	0	0	0	0.00
07/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	88	0	0	0	200.00
07/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
07/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	2	0	0	0	0.00
07/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	4	0	0	0	0.00
07/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	4	0	0	0	0.00
07/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	4	0	0	0	0.00
07/10/2024	2032 On 06-February-25			Bond Future	9.95	94.5059	94.4594	94.5059	16,670.00
07/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7982	8	8	8	0.00
07/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	519	1	1	1	800.00
07/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1420	1	1	1	800.00
07/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3568	4	4	4	0.00
07/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	523	1	1	1	800.00
07/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1584	2	2	2	0.00
07/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3100	3	3	3	0.00
07/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	71	0	0	0	0.00
07/10/2024	2032 On 08-May-25			Bond Future	10.05	92.2251	92.1781	92.2251	0.00
07/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4666	5	5	5	0.00
07/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	839	1	1	1	800.00
07/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1746	2	2	2	800.00
07/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4874	5	5	5	0.00
07/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	740	1	1	1	800.00
07/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2331	2	2	2	0.00
07/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3784	4	4	4	0.00
07/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	792	1	1	1	0.00
07/10/2024	2032 On 07-August-25			Bond Future	10.17	93.9610	93.9138	93.9610	0.00
07/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8343	8	8	8	0.00
07/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	561	1	1	1	0.00
07/10/2024	2032 On 06-November-25			Bond Future	10.31	91.5287	91.4812	91.5287	0.00
07/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3270	3	3	3	0.00
07/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2785	3	3	3	0.00
07/10/2024	2033 On 07-November-24			Bond Future	126.87	127.0567	126.8715	127.0567	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2033 On 06-February-25			Bond Future	129.51	129.6957	129.5072	129.6957	0.00
07/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4567	5	5	5	0.00
07/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2033 On 08-May-25			Bond Future	130.60	130.7888	130.5973	130.7888	0.00
07/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
07/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	23	0	0	0	0.00
07/10/2024	2033 On 07-August-25			Bond Future	133.09	133.2857	133.0915	133.2857	0.00
07/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4442	5	4	5	0.00
07/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2033 On 06-November-25			Bond Future	134.03	134.2220	134.0253	134.2220	0.00
07/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	885	1	1	1	0.00
07/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2037 On 07-November-24			Bond Future	10.85	86.7021	86.6774	86.7021	212,921.00
07/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9435	9	9	9	0.00
07/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9385	9	9	9	0.00
07/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9485	10	9	10	0.00
07/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
07/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2037 On 06-February-25			Bond Future	10.94	84.2210	84.1961	84.2210	9,680.00
07/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9836	10	10	10	0.00
07/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	101	0	0	0	0.00
07/10/2024	2037 On 08-May-25			Bond Future	11.04	85.8977	85.8728	85.8977	3,975.00
07/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7273	7	7	7	0.00
07/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12053	12	12	12	7,500.00
07/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8576	9	9	9	15,000.00
07/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11838	12	12	12	7,500.00
07/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	218	0	0	0	0.00
07/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	546	1	1	1	0.00
07/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	202	0	0	0	0.00
07/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	752	1	1	1	0.00
07/10/2024	2037 On 07-August-25			Bond Future	11.17	83.2544	83.2296	83.2544	0.00
07/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10209	10	10	10	0.00
07/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6821	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4094	4	4	4	0.00
07/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1738	2	2	2	2,341.00
07/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1926	2	2	2	200.00
07/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5494	6	5	6	0.00
07/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3013	3	3	3	0.00
07/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1344	1	1	1	2,541.00
07/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3586	4	4	4	2,541.00
07/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6190	6	6	6	0.00
07/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1972	2	2	2	2,541.00
07/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4980	5	5	5	0.00
07/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2720	3	3	3	2,541.00
07/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5325	5	5	5	0.00
07/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1486	1	1	1	2,741.00
07/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	752	1	1	1	0.00
07/10/2024	2037 On 06-November-25			Bond Future	11.31	84.7820	84.7573	84.7820	0.00
07/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4997	5	5	5	0.00
07/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3246	3	3	3	0.00
07/10/2024	2038 On 07-November-24			Bond Future	139.08	138.9940	139.0757	138.9940	3,311.00
07/10/2024	2038 On 06-February-25			Bond Future	139.86	139.7741	139.8583	139.7741	0.00
07/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4628	5	5	5	0.00
07/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2038 On 08-May-25			Bond Future	142.68	142.5926	142.6793	142.5926	0.00
07/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2999	3	3	3	0.00
07/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2038 On 07-August-25			Bond Future	143.25	143.1645	143.2543	143.1645	0.00
07/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3694	4	4	4	0.00
07/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2038 On 06-November-25			Bond Future	145.93	145.8346	145.9268	145.8346	0.00
07/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	2047	2	2	2	0.00
07/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2040 On 07-November-24			Bond Future	11.07	87.4074	87.4458	87.4074	113,851.00
07/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10395	10	10	10	0.00
07/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10448	10	10	10	0.00
07/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10343	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6286	6	6	6	640.00
07/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9059	9	9	9	0.00
07/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11953	12	12	12	0.00
07/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
07/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	18	0	0	0	0.00
07/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	2	0	0	0	640.00
07/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2040 On 06-February-25			Bond Future	11.16	84.6901	84.7297	84.6901	5,684.00
07/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10422	10	10	10	0.00
07/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1556	2	2	2	780.00
07/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4242	4	4	4	0.00
07/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6644	7	7	7	0.00
07/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	406	0	0	0	780.00
07/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	908	1	1	1	780.00
07/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2571	3	3	3	0.00
07/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	118	0	0	0	0.00
07/10/2024	2040 On 08-May-25			Bond Future	11.26	86.3760	86.4169	86.3760	3,900.00
07/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8609	9	9	9	0.00
07/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12314	12	12	12	7,500.00
07/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9167	9	9	9	15,000.00
07/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12630	13	13	13	7,500.00
07/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	253	0	0	0	0.00
07/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	609	1	1	1	0.00
07/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	281	0	0	0	0.00
07/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	691	1	1	1	0.00
07/10/2024	2040 On 07-August-25			Bond Future	11.39	83.4909	83.5331	83.4909	0.00
07/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11341	11	11	11	0.00
07/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	830	1	1	1	0.00
07/10/2024	2040 On 06-November-25			Bond Future	11.52	85.0223	85.0658	85.0223	0.00
07/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5440	5	5	5	0.00
07/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3547	4	4	4	0.00
07/10/2024	2044 On 07-November-24			Bond Future	11.16	83.5328	83.5050	83.5328	75,826.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10378	10	10	10	0.00
07/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10325	10	10	10	0.00
07/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10431	10	10	10	0.00
07/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6740	7	7	7	0.00
07/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5303	5	5	5	0.00
07/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8150	8	8	8	0.00
07/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	4	0	0	0	11,405.00
07/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	40	0	0	0	13,875.00
07/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	13	0	0	0	9,540.00
07/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2044 On 06-February-25			Bond Future	11.25	80.8614	80.8333	80.8614	470.00
07/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10510	11	11	11	0.00
07/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5379	5	5	5	449.00
07/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14051	14	14	14	0.00
07/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7878	8	8	8	449.00
07/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	690	1	1	1	0.00
07/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	30	0	0	0	449.00
07/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	311	0	0	0	0.00
07/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	135	0	0	0	0.00
07/10/2024	2044 On 08-May-25			Bond Future	11.35	82.4710	82.4428	82.4710	0.00
07/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8851	9	9	9	0.00
07/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7369	7	7	7	0.00
07/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4118	4	4	4	0.00
07/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1694	2	2	2	2,490.00
07/10/2024	2044 On 08-May-25		Call	Bond Future	21.61	0.0232	0.0216	0.0232	0.00
07/10/2024	2044 On 08-May-25		Put	Bond Future	17578.79	17.5521	17.5788	17.5521	0.00
07/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2207	2	2	2	2,490.00
07/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4532	5	5	5	0.00
07/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1020	1	1	1	2,490.00
07/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	733	1	1	1	0.00
07/10/2024	2044 On 07-August-25			Bond Future	11.47	79.6376	79.6094	79.6376	0.00
07/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11427	11	11	11	0.00
07/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	856	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	2044 On 06-November-25			Bond Future	11.59	81.0981	81.0699	81.0981	0.00
07/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5540	6	6	6	0.00
07/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3759	4	4	4	0.00
07/10/2024	2046 On 07-November-24			Bond Future	119.55	121.0064	119.5537	121.0064	17,668.00
07/10/2024	2046 On 06-February-25			Bond Future	122.04	123.5196	122.0374	123.5196	0.00
07/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	8027	10	8	10	0.00
07/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2046 On 08-May-25			Bond Future	122.26	123.7738	122.2625	123.7738	0.00
07/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	292	2	0	2	0.00
07/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2046 On 07-August-25			Bond Future	124.60	126.1355	124.5961	126.1355	0.00
07/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5906	7	6	7	0.00
07/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2046 On 06-November-25			Bond Future	124.64	126.2092	124.6427	126.2092	0.00
07/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	1	0	1	0.00
07/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	767	0	1	0	0.00
07/10/2024	2050 On 07-November-24			Bond Future	120.82	121.9372	120.8213	121.9372	15,276.00
07/10/2024	2050 On 06-February-25			Bond Future	120.98	122.1224	120.9839	122.1224	582.00
07/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5384	7	5	7	0.00
07/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2050 On 08-May-25			Bond Future	123.42	124.5852	123.4244	124.5852	0.00
07/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2264	3	2	3	0.00
07/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2050 On 07-August-25			Bond Future	123.39	124.5675	123.3860	124.5675	0.00
07/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3496	5	3	5	0.00
07/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
07/10/2024	2050 On 06-November-25			Bond Future	125.69	126.8904	125.6874	126.8904	0.00
07/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1267	2	1	2	0.00
07/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
07/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	AL37 On 07-November-24			Index Future	1044.05	1044.5150	1044.0510	1044.5150	0.00
07/10/2024	AL37 On 06-February-25			Index Future	1065.49	1065.9530	1065.4930	1065.9530	0.00
07/10/2024	AL37 On 08-May-25			Index Future	1086.75	1087.2070	1086.7540	1087.2070	0.00
07/10/2024	AL37 On 07-August-25			Index Future	1107.29	1107.7300	1107.2890	1107.7300	0.00
07/10/2024	AL37 On 06-November-25			Index Future	1127.76	1128.1870	1127.7560	1128.1870	0.00
07/10/2024	AL7T On 07-November-24			Index Future	1252.18	1252.9850	1252.1780	1252.9850	0.00
07/10/2024	AL7T On 06-February-25			Index Future	1277.90	1278.7020	1277.8950	1278.7020	0.00
07/10/2024	AL7T On 08-May-25			Index Future	1303.39	1304.1980	1303.3940	1304.1980	0.00
07/10/2024	AL7T On 07-August-25			Index Future	1328.02	1328.8160	1328.0230	1328.8160	0.00
07/10/2024	AL7T On 06-November-25			Index Future	1352.57	1353.3570	1352.5700	1353.3570	0.00
07/10/2024	ALBI On 07-November-24			Index Future	1082.61	1082.8590	1082.6090	1082.8590	104.00
07/10/2024	ALBI On 06-February-25			Index Future	1104.84	1105.0840	1104.8430	1105.0840	0.00
07/10/2024	ALBI On 08-May-25			Index Future	1126.89	1127.1180	1126.8890	1127.1180	0.00
07/10/2024	ALBI On 07-August-25			Index Future	1148.18	1148.3940	1148.1830	1148.3940	0.00
07/10/2024	ALBI On 06-November-25			Index Future	1169.41	1169.6020	1169.4060	1169.6020	0.00
07/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
07/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
07/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	ES33 On 07-November-24			Bond Future	11.05	81.5472	81.4794	81.5472	0.00
07/10/2024	ES33 On 06-February-25			Bond Future	11.16	83.2409	83.1721	83.2409	0.00
07/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9440	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES33 On 08-May-25			Bond Future	11.29	81.1196	81.0498	81.1196	0.00
07/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6278	6	6	6	0.00
07/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES33 On 07-August-25			Bond Future	11.44	82.6651	82.5945	82.6651	0.00
07/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8790	9	9	9	0.00
07/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES33 On 06-November-25			Bond Future	11.62	80.4083	80.3369	80.4083	0.00
07/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1687	2	2	2	0.00
07/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES42 On 07-November-24			Bond Future	11.42	78.5342	78.5091	78.5342	0.00
07/10/2024	ES42 On 06-February-25			Bond Future	11.52	80.1651	80.1398	80.1651	0.00
07/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11746	12	12	12	0.00
07/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES42 On 08-May-25			Bond Future	11.62	77.5145	77.4891	77.5145	0.00
07/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8858	9	9	9	0.00
07/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES42 On 07-August-25			Bond Future	11.75	78.9889	78.9636	78.9889	0.00
07/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10691	11	11	11	0.00
07/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
07/10/2024	ES42 On 06-November-25			Bond Future	11.88	76.1934	76.1681	76.1934	0.00
07/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2834	3	3	3	0.00
07/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
07/10/2024	GOVI On 07-November-24			GOVI	1065.66	1065.9170	1065.6570	1065.9170	677.00
07/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1168570	117	117	117	0.00
07/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1168770	117	117	117	0.00
07/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1168670	117	117	117	0.00
07/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
07/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
07/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
07/10/2024	GOVI On 06-February-25			GOVI	1087.54	1087.7940	1087.5430	1087.7940	0.00
07/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1155430	116	116	116	0.00
07/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
07/10/2024	GOVI On 08-May-25			GOVI	1109.24	1109.4840	1109.2440	1109.4840	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	872440	87	87	87	0.00
07/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
07/10/2024	GOVI On 07-August-25			GOVI	1130.20	1130.4260	1130.2040	1130.4260	0.00
07/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1192040	119	119	119	0.00
07/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
07/10/2024	GOVI On 06-November-25			GOVI	1151.10	1151.3030	1151.0950	1151.3030	0.00
07/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	390950	39	39	39	0.00
07/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
07/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2024	IGOV On 07-November-24			Index Future	369.03	370.8690	369.0250	370.8690	791.00
07/10/2024	IGOV On 06-February-25			Index Future	376.70	378.5720	376.6950	378.5720	0.00
07/10/2024	IGOV On 08-May-25			Index Future	384.30	386.2090	384.3000	386.2090	0.00
07/10/2024	IGOV On 07-August-25			Index Future	391.65	393.5870	391.6490	393.5870	0.00
07/10/2024	IGOV On 06-November-25			Index Future	398.97	400.9420	398.9740	400.9420	0.00
07/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
07/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
07/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
07/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
07/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
07/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
07/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
07/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
07/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
07/10/2024	R035 On 07-November-24			Bond Future	10.48	91.8849	91.8019	91.8849	145,561.00
07/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9149	9	9	9	0.00
07/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9199	9	9	9	0.00
07/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9099	9	9	9	0.00
07/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14164	14	14	14	0.00
07/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9248	9	9	9	1,000.00
07/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3587	4	4	4	0.00
07/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	90	0	0	0	11,000.00
07/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
07/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R035 On 06-February-25			Bond Future	10.57	93.7708	93.6865	93.7708	16,070.00
07/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9762	10	10	10	0.00
07/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4640	5	5	5	0.00
07/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2123	2	2	2	0.00
07/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1239	1	1	1	1,000.00
07/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1053	1	1	1	100.00
07/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2819	3	3	3	0.00
07/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1657	2	2	2	1,100.00
07/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2541	3	3	3	0.00
07/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	615	1	1	1	1,100.00
07/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	96	0	0	0	0.00
07/10/2024	R035 On 08-May-25			Bond Future	10.66	91.1286	91.0432	91.1286	0.00
07/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6718	7	7	7	0.00
07/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1941	2	2	2	150.00
07/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3495	4	3	4	0.00
07/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6385	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5407	5	5	5	400.00
07/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13462	14	13	14	0.00
07/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10671	11	11	11	0.00
07/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	274	0	0	0	400.00
07/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1131	1	1	1	0.00
07/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	97	0	0	0	400.00
07/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	875	1	1	1	150.00
07/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1925	2	2	2	150.00
07/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3195	3	3	3	0.00
07/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	802	1	1	1	0.00
07/10/2024	R035 On 07-August-25			Bond Future	10.78	92.8445	92.7580	92.8445	0.00
07/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10086	10	10	10	0.00
07/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	699	1	1	1	0.00
07/10/2024	R035 On 06-November-25			Bond Future	10.92	90.0470	89.9595	90.0470	0.00
07/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4565	5	5	5	0.00
07/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3117	3	3	3	0.00
07/10/2024	R053 On 07-November-24			Bond Future	11.09	105.9610	105.9232	105.9610	3,664.00
07/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13492	14	13	14	0.00
07/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13422	13	13	13	0.00
07/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13561	14	14	14	0.00
07/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R053 On 06-February-25			Bond Future	11.17	108.1358	108.0976	108.1358	0.00
07/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13904	14	14	14	0.00
07/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	187	0	0	0	0.00
07/10/2024	R053 On 08-May-25			Bond Future	11.26	104.4228	104.3845	104.4228	0.00
07/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11786	12	12	12	0.00
07/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	968	1	1	1	0.00
07/10/2024	R053 On 07-August-25			Bond Future	11.37	106.3870	106.3487	106.3870	0.00
07/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14720	15	15	15	0.00
07/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1205	1	1	1	0.00
07/10/2024	R053 On 06-November-25			Bond Future	11.49	102.4793	102.4408	102.4793	0.00
07/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6889	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4663	5	5	5	0.00
07/10/2024	R186 On 07-November-24			Bond Future	8.19	108.4843	108.5042	108.4843	160,241.00
07/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1843	2	2	2	0.00
07/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1862	2	2	2	0.00
07/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1824	2	2	2	0.00
07/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	4	0	0	0	0.00
07/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	3	0	0	0	0.00
07/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	3	0	0	0	0.00
07/10/2024	R186 On 06-February-25			Bond Future	8.17	105.3988	105.4196	105.3988	17,134.00
07/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1615	2	2	2	0.00
07/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	135	0	0	0	0.00
07/10/2024	R186 On 08-May-25			Bond Future	8.19	107.4984	107.5202	107.4984	0.00
07/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	902	1	1	1	0.00
07/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	479	0	0	0	0.00
07/10/2024	R186 On 07-August-25			Bond Future	8.30	104.2138	104.2367	104.2138	0.00
07/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1918	2	2	2	0.00
07/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2538	3	3	3	0.00
07/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1461	1	1	1	1,983.00
07/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	76	0	0	0	1,983.00
07/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	292	0	0	0	0.00
07/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	168	0	0	0	0.00
07/10/2024	R186 On 06-November-25			Bond Future	8.51	106.1286	106.1526	106.1286	0.00
07/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	408	0	0	0	0.00
07/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	806	1	1	1	0.00
07/10/2024	R202 On 07-November-24			Bond Future	269.35	270.9737	269.3509	270.9737	2,010.00
07/10/2024	R202 On 06-February-25			Bond Future	269.75	271.4098	269.7545	271.4098	0.00
07/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2964	5	3	5	0.00
07/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R202 On 08-May-25			Bond Future	275.20	276.8837	275.1965	276.8837	0.00
07/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2886	5	3	5	0.00
07/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R202 On 07-August-25			Bond Future	275.16	276.8730	275.1562	276.8730	0.00
07/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3556	5	4	5	0.00
07/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	R202 On 06-November-25			Bond Future	280.29	282.0377	280.2905	282.0377	0.00
07/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4651	6	5	6	0.00
07/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R209 On 07-November-24			Bond Future	10.62	72.3414	72.2665	72.3414	19,749.00
07/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7735	8	8	8	0.00
07/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7691	8	8	8	0.00
07/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7780	8	8	8	0.00
07/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	676	1	1	1	100.00
07/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2190	2	2	2	0.00
07/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	229	0	0	0	100.00
07/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1023	1	1	1	0.00
07/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R209 On 06-February-25			Bond Future	10.70	73.8262	73.7500	73.8262	0.00
07/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8337	8	8	8	0.00
07/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	95	0	0	0	0.00
07/10/2024	R209 On 08-May-25			Bond Future	10.79	72.1428	72.0655	72.1428	0.00
07/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5997	6	6	6	0.00
07/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	711	1	1	1	0.00
07/10/2024	R209 On 07-August-25			Bond Future	10.90	73.5009	73.4226	73.5009	0.00
07/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8844	9	9	9	0.00
07/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	700	1	1	1	0.00
07/10/2024	R209 On 06-November-25			Bond Future	11.02	71.7011	71.6217	71.7011	0.00
07/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4137	4	4	4	0.00
07/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2944	3	3	3	0.00
07/10/2024	R210 On 07-November-24			Bond Future	241.79	242.0168	241.7869	242.0168	1,601.00
07/10/2024	R210 On 06-February-25			Bond Future	246.81	247.0435	246.8099	247.0435	0.00
07/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7200	7	7	7	0.00
07/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R210 On 08-May-25			Bond Future	248.40	248.6351	248.3985	248.6351	0.00
07/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	369	1	0	1	0.00
07/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R210 On 07-August-25			Bond Future	253.14	253.3808	253.1413	253.3808	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4701	5	5	5	0.00
07/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R210 On 06-November-25			Bond Future	254.41	254.6543	254.4129	254.6543	0.00
07/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2273	3	2	3	0.00
07/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R213 On 07-November-24			Bond Future	9.60	89.3652	89.3026	89.3652	76,977.00
07/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6617	7	7	7	0.00
07/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6656	7	7	7	0.00
07/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6579	7	7	7	0.00
07/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	3	0	0	0	0.00
07/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	3	0	0	0	0.00
07/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	3	0	0	0	0.00
07/10/2024	R213 On 06-February-25			Bond Future	9.67	91.1994	91.1359	91.1994	0.00
07/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6716	7	7	7	0.00
07/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	77	0	0	0	0.00
07/10/2024	R213 On 08-May-25			Bond Future	9.76	89.4592	89.3949	89.4592	0.00
07/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3751	4	4	4	0.00
07/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	746	1	1	1	0.00
07/10/2024	R213 On 07-August-25			Bond Future	9.87	91.1444	91.0795	91.1444	0.00
07/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7096	7	7	7	0.00
07/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	483	0	0	0	0.00
07/10/2024	R213 On 06-November-25			Bond Future	10.01	89.2689	89.2032	89.2689	0.00
07/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2558	3	3	3	0.00
07/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2424	2	2	2	0.00
07/10/2024	R214 On 07-November-24			Bond Future	10.90	68.1237	68.0999	68.1237	20,982.00
07/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8664	9	9	9	0.00
07/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8618	9	9	9	0.00
07/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8709	9	9	9	0.00
07/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
07/10/2024	R214 On 06-February-25			Bond Future	10.98	69.5219	69.4979	69.5219	2,000.00
07/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8766	9	9	9	0.00
07/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4624	5	5	5	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6768	7	7	7	554.00
07/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12583	13	13	13	0.00
07/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	15	0	0	0	554.00
07/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	234	0	0	0	0.00
07/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	534	1	1	1	0.00
07/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	108	0	0	0	0.00
07/10/2024	R214 On 08-May-25			Bond Future	11.06	67.6037	67.5795	67.6037	0.00
07/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7358	7	7	7	0.00
07/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	593	1	1	1	0.00
07/10/2024	R214 On 07-August-25			Bond Future	11.16	68.8766	68.8525	68.8766	0.00
07/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9514	10	10	10	0.00
07/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	749	1	1	1	0.00
07/10/2024	R214 On 06-November-25			Bond Future	11.28	66.8440	66.8198	66.8440	0.00
07/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4834	5	5	5	0.00
07/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2947	3	3	3	0.00
07/10/2024	R248 On 07-November-24			Bond Future	11.06	82.5609	82.5317	82.5609	250,951.00
07/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10629	11	11	11	0.00
07/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10684	11	11	11	0.00
07/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10575	11	11	11	0.00
07/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
07/10/2024	R248 On 06-February-25			Bond Future	11.15	84.2554	84.2260	84.2554	203,389.00
07/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9820	10	10	10	0.00
07/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	314	0	0	0	660.00
07/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1770	2	2	2	660.00
07/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4658	5	5	5	0.00
07/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1007	1	1	1	660.00
07/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2777	3	3	3	0.00
07/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6481	6	6	6	0.00
07/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	210	0	0	0	0.00
07/10/2024	R248 On 08-May-25			Bond Future	11.23	81.4871	81.4574	81.4871	0.00
07/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9129	9	9	9	0.00
07/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	728	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2024	R248 On 07-August-25			Bond Future	11.34	83.0210	82.9913	83.0210	0.00
07/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11837	12	12	12	0.00
07/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	880	1	1	1	0.00
07/10/2024	R248 On 06-November-25			Bond Future	11.45	80.1057	80.0759	80.1057	0.00
07/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5534	6	6	6	0.00
07/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3700	4	4	4	0.00
07/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
07/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00