



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: 08/10/2024 TO: 08/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	2025 On 07-November-24			Bond Future	185.01	184.9947	185.0056	184.9947	9,240.00
08/10/2024	2029 On 07-November-24			Bond Future	133.81	133.8097	133.8140	133.8097	7,734.00
08/10/2024	2029 On 06-February-25			Bond Future	136.59	136.5895	136.5944	136.5895	0.00
08/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4194	4	4	4	0.00
08/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2029 On 08-May-25			Bond Future	137.93	137.9219	137.9276	137.9219	0.00
08/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	78	0	0	0	0.00
08/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2029 On 07-August-25			Bond Future	140.56	140.5558	140.5627	140.5558	0.00
08/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3153	3	3	3	0.00
08/10/2024	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
08/10/2024	2029 On 06-November-25			Bond Future	141.74	141.7305	141.7378	141.7305	0.00
08/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1948	2	2	2	0.00
08/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2030 On 07-November-24			Bond Future	9.22	97.3139	97.2554	97.3139	181,968.00
08/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5788	6	6	6	0.00
08/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5752	6	6	6	0.00
08/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5825	6	6	6	0.00
08/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3798	4	4	4	600.00
08/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5642	6	6	6	600.00
08/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9900	10	10	10	0.00
08/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
08/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	8	0	0	0	0.00
08/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2030 On 06-February-25			Bond Future	9.28	95.3016	95.2423	95.3016	28,824.00
08/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5228	5	5	5	0.00
08/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	353	0	0	0	800.00
08/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	989	1	1	1	800.00
08/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2139	2	2	2	0.00
08/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	592	1	1	1	800.00
08/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1359	1	1	1	0.00
08/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2650	3	3	3	0.00
08/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	92	0	0	0	0.00
08/10/2024	2030 On 08-May-25			Bond Future	9.36	97.1999	97.1400	97.1999	0.00
08/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2867	3	3	3	0.00
08/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8622	9	9	9	0.00
08/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3902	4	4	4	1,640.00
08/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9932	10	10	10	0.00
08/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5017	5	5	5	2,280.00
08/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1235	1	1	1	800.00
08/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3024	3	3	3	0.00
08/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	571	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
08/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1889	2	2	2	0.00
08/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3077	3	3	3	0.00
08/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	770	1	1	1	800.00
08/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	26	0	0	0	2,280.00
08/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	337	0	0	0	0.00
08/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	59	0	0	0	1,640.00
08/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	529	1	1	1	0.00
08/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	825	1	1	1	0.00
08/10/2024	2030 On 07-August-25			Bond Future	9.48	95.0215	94.9610	95.0215	0.00
08/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5872	6	6	6	0.00
08/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8745	9	9	9	0.00
08/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4149	4	4	4	1,054.00
08/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	139	0	0	0	1,054.00
08/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	772	1	1	1	0.00
08/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	441	0	0	0	0.00
08/10/2024	2030 On 06-November-25			Bond Future	9.62	96.7676	96.7065	96.7676	0.00
08/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1957	2	2	2	0.00
08/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2217	2	2	2	0.00
08/10/2024	2032 On 07-November-24			Bond Future	9.88	92.5592	92.5381	92.5592	109,536.00
08/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7381	7	7	7	0.00
08/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7425	7	7	7	0.00
08/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7338	7	7	7	0.00
08/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8076	8	8	8	1,615.00
08/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15113	15	15	15	0.00
08/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3494	4	3	4	0.00
08/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7947	8	8	8	600.00
08/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13507	14	14	14	0.00
08/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5752	6	6	6	600.00
08/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	472	0	0	0	50.00
08/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	836	1	1	1	100.00
08/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	728	1	1	1	0.00
08/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	842	1	1	1	0.00
08/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	755	1	1	1	0.00
08/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1125	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
08/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	2	0	0	0	0.00
08/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
08/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	14	0	0	0	0.00
08/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	84	0	0	0	200.00
08/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
08/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	2	0	0	0	0.00
08/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	4	0	0	0	0.00
08/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	4	0	0	0	0.00
08/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	4	0	0	0	0.00
08/10/2024	2032 On 06-February-25			Bond Future	9.96	94.4594	94.4382	94.4594	16,670.00
08/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7960	8	8	8	0.00
08/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	509	1	1	1	800.00
08/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1404	1	1	1	800.00
08/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3546	4	4	4	0.00
08/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	523	1	1	1	800.00
08/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1588	2	2	2	0.00
08/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3111	3	3	3	0.00
08/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	70	0	0	0	0.00
08/10/2024	2032 On 08-May-25			Bond Future	10.05	92.1781	92.1570	92.1781	0.00
08/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4645	5	5	5	0.00
08/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	829	1	1	1	800.00
08/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1731	2	2	2	800.00
08/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4854	5	5	5	0.00
08/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	741	1	1	1	800.00
08/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2337	2	2	2	0.00
08/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3795	4	4	4	0.00
08/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	793	1	1	1	0.00
08/10/2024	2032 On 07-August-25			Bond Future	10.17	93.9138	93.8929	93.9138	0.00
08/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8323	8	8	8	0.00
08/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	561	1	1	1	0.00
08/10/2024	2032 On 06-November-25			Bond Future	10.31	91.4812	91.4604	91.4812	0.00
08/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3255	3	3	3	0.00
08/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2791	3	3	3	0.00
08/10/2024	2033 On 07-November-24			Bond Future	126.88	126.8715	126.8771	126.8715	6,818.00

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08/10/2024	2033 On 06-February-25			Bond Future	129.51	129.5072	129.5135	129.5072	0.00
08/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4573	5	5	5	0.00
08/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2033 On 08-May-25			Bond Future	130.60	130.5973	130.6044	130.5973	0.00
08/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
08/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	16	0	0	0	0.00
08/10/2024	2033 On 07-August-25			Bond Future	133.10	133.0915	133.0997	133.0915	0.00
08/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4450	4	4	4	0.00
08/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2033 On 06-November-25			Bond Future	134.03	134.0253	134.0337	134.0253	0.00
08/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	894	1	1	1	0.00
08/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2037 On 07-November-24			Bond Future	10.86	86.6774	86.5927	86.6774	212,921.00
08/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9350	9	9	9	0.00
08/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9300	9	9	9	0.00
08/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9400	9	9	9	0.00
08/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2037 On 06-February-25			Bond Future	10.95	84.1961	84.1101	84.1961	9,680.00
08/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	9751	10	10	10	0.00
08/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	102	0	0	0	0.00
08/10/2024	2037 On 08-May-25			Bond Future	11.06	85.8728	85.7855	85.8728	3,975.00
08/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7196	7	7	7	0.00
08/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11968	12	12	12	7,500.00
08/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8496	9	8	9	15,000.00
08/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	11754	12	12	12	7,500.00
08/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	221	0	0	0	0.00
08/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	554	1	1	1	0.00
08/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	205	0	0	0	0.00
08/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	763	1	1	1	0.00
08/10/2024	2037 On 07-August-25			Bond Future	11.19	83.2296	83.1412	83.2296	15.00
08/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10129	10	10	10	0.00
08/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6751	7	7	7	0.00

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08/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4037	4	4	4	0.00
08/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1703	2	2	2	2,341.00
08/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1889	2	2	2	200.00
08/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5429	5	5	5	0.00
08/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2964	3	3	3	0.00
08/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1314	1	1	1	2,541.00
08/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3626	4	4	4	2,541.00
08/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6249	6	6	6	0.00
08/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1996	2	2	2	2,541.00
08/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5031	5	5	5	0.00
08/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2752	3	3	3	2,541.00
08/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5378	5	5	5	0.00
08/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1503	1	2	1	2,741.00
08/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	761	1	1	1	0.00
08/10/2024	2037 On 06-November-25			Bond Future	11.32	84.7573	84.6678	84.7573	0.00
08/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4939	5	5	5	0.00
08/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3278	3	3	3	0.00
08/10/2024	2038 On 07-November-24			Bond Future	138.78	139.0757	138.7794	139.0757	3,311.00
08/10/2024	2038 On 06-February-25			Bond Future	139.56	139.8583	139.5565	139.8583	0.00
08/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4326	5	4	5	0.00
08/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2038 On 08-May-25			Bond Future	142.37	142.6793	142.3722	142.6793	0.00
08/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2692	3	3	3	0.00
08/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2038 On 07-August-25			Bond Future	142.94	143.2543	142.9414	143.2543	0.00
08/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3381	4	3	4	0.00
08/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2038 On 06-November-25			Bond Future	145.61	145.9268	145.6089	145.9268	0.00
08/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1729	2	2	2	0.00
08/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2040 On 07-November-24			Bond Future	11.10	87.4458	87.2237	87.4458	113,833.00
08/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10173	10	10	10	0.00
08/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10226	10	10	10	0.00
08/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10121	10	10	10	0.00

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08/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6065	6	6	6	640.00
08/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	8837	9	9	9	0.00
08/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	11731	12	12	12	0.00
08/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
08/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	20	0	0	0	0.00
08/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	2	0	0	0	640.00
08/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2040 On 06-February-25			Bond Future	11.19	84.7297	84.5035	84.7297	5,684.00
08/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10203	10	10	10	0.00
08/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1452	2	1	2	780.00
08/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4068	4	4	4	0.00
08/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6443	7	6	7	0.00
08/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	431	0	0	0	780.00
08/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	961	1	1	1	780.00
08/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2693	3	3	3	0.00
08/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	125	0	0	0	0.00
08/10/2024	2040 On 08-May-25			Bond Future	11.30	86.4169	86.1866	86.4169	3,900.00
08/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8409	9	8	9	0.00
08/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12097	12	12	12	7,500.00
08/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	8964	9	9	9	15,000.00
08/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12412	13	12	13	7,500.00
08/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	265	0	0	0	0.00
08/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	637	1	1	1	0.00
08/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	294	0	0	0	0.00
08/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	722	1	1	1	0.00
08/10/2024	2040 On 07-August-25			Bond Future	11.43	83.5331	83.2990	83.5331	16.00
08/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11136	11	11	11	0.00
08/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	859	1	1	1	0.00
08/10/2024	2040 On 06-November-25			Bond Future	11.56	85.0658	84.8279	85.0658	0.00
08/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5294	5	5	5	0.00
08/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3639	4	4	4	0.00
08/10/2024	2044 On 07-November-24			Bond Future	11.20	83.5050	83.2427	83.5050	74,623.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10116	10	10	10	0.00
08/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10063	10	10	10	0.00
08/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10169	10	10	10	0.00
08/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6479	7	6	7	0.00
08/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5046	5	5	5	0.00
08/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	7888	8	8	8	0.00
08/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	4	0	0	0	11,405.00
08/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	46	0	0	0	13,875.00
08/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	14	0	0	0	9,540.00
08/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
08/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2044 On 06-February-25			Bond Future	11.29	80.8333	80.5659	80.8333	470.00
08/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10252	11	10	11	0.00
08/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5160	5	5	5	449.00
08/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	13786	14	14	14	0.00
08/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7634	8	8	8	449.00
08/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	738	1	1	1	0.00
08/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	33	0	0	0	449.00
08/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	334	0	0	0	0.00
08/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	146	0	0	0	0.00
08/10/2024	2044 On 08-May-25			Bond Future	11.39	82.4428	82.1706	82.4428	0.00
08/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8617	9	9	9	0.00
08/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7147	7	7	7	0.00
08/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3945	4	4	4	0.00
08/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1591	2	2	2	2,490.00
08/10/2024	2044 On 08-May-25		Call	Bond Future	18.71	0.0216	0.0187	0.0216	0.00
08/10/2024	2044 On 08-May-25		Put	Bond Future	17848.12	17.5788	17.8481	17.5788	0.00
08/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2306	2	2	2	2,490.00
08/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4701	5	5	5	0.00
08/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1071	1	1	1	2,490.00
08/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	771	1	1	1	0.00
08/10/2024	2044 On 07-August-25			Bond Future	11.51	79.6094	79.3326	79.6094	0.00
08/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11186	11	11	11	0.00
08/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	891	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
08/10/2024	2044 On 06-November-25			Bond Future	11.63	81.0699	80.7885	81.0699	0.00
08/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5370	6	5	6	0.00
08/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3870	4	4	4	0.00
08/10/2024	2046 On 07-November-24			Bond Future	119.20	119.5537	119.1982	119.5537	17,668.00
08/10/2024	2046 On 06-February-25			Bond Future	121.67	122.0374	121.6749	122.0374	0.00
08/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7665	8	8	8	0.00
08/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2046 On 08-May-25			Bond Future	121.89	122.2625	121.8935	122.2625	0.00
08/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
08/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	77	0	0	0	0.00
08/10/2024	2046 On 07-August-25			Bond Future	124.22	124.5961	124.2211	124.5961	0.00
08/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5531	6	6	6	0.00
08/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2046 On 06-November-25			Bond Future	124.26	124.6427	124.2604	124.6427	0.00
08/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
08/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1150	1	1	1	0.00
08/10/2024	2050 On 07-November-24			Bond Future	120.83	120.8213	120.8267	120.8213	15,276.00
08/10/2024	2050 On 06-February-25			Bond Future	120.99	120.9839	120.9900	120.9839	582.00
08/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5390	5	5	5	0.00
08/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2050 On 08-May-25			Bond Future	123.43	123.4244	123.4312	123.4244	0.00
08/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2271	2	2	2	0.00
08/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2050 On 07-August-25			Bond Future	123.39	123.3860	123.3933	123.3860	0.00
08/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3503	3	4	3	0.00
08/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
08/10/2024	2050 On 06-November-25			Bond Future	125.70	125.6874	125.6957	125.6874	0.00
08/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1276	1	1	1	0.00
08/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
08/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	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
08/10/2024	AL37 On 07-November-24			Index Future	1043.48	1044.0510	1043.4810	1044.0510	0.00
08/10/2024	AL37 On 06-February-25			Index Future	1064.92	1065.4930	1064.9150	1065.4930	0.00
08/10/2024	AL37 On 08-May-25			Index Future	1086.17	1086.7540	1086.1700	1086.7540	0.00
08/10/2024	AL37 On 07-August-25			Index Future	1106.70	1107.2890	1106.7020	1107.2890	0.00
08/10/2024	AL37 On 06-November-25			Index Future	1127.16	1127.7560	1127.1640	1127.7560	0.00
08/10/2024	AL7T On 07-November-24			Index Future	1251.74	1252.1780	1251.7440	1252.1780	0.00
08/10/2024	AL7T On 06-February-25			Index Future	1277.46	1277.8950	1277.4560	1277.8950	0.00
08/10/2024	AL7T On 08-May-25			Index Future	1302.95	1303.3940	1302.9540	1303.3940	0.00
08/10/2024	AL7T On 07-August-25			Index Future	1327.58	1328.0230	1327.5830	1328.0230	0.00
08/10/2024	AL7T On 06-November-25			Index Future	1352.13	1352.5700	1352.1290	1352.5700	0.00
08/10/2024	ALBI On 07-November-24			Index Future	1081.30	1082.6090	1081.3040	1082.6090	104.00
08/10/2024	ALBI On 06-February-25			Index Future	1103.52	1104.8430	1103.5150	1104.8430	0.00
08/10/2024	ALBI On 08-May-25			Index Future	1125.54	1126.8890	1125.5410	1126.8890	0.00
08/10/2024	ALBI On 07-August-25			Index Future	1146.82	1148.1830	1146.8170	1148.1830	0.00
08/10/2024	ALBI On 06-November-25			Index Future	1168.02	1169.4060	1168.0200	1169.4060	0.00
08/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	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
08/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
08/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
08/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	ES33 On 07-November-24			Bond Future	11.06	81.4794	81.4118	81.4794	0.00
08/10/2024	ES33 On 06-February-25			Bond Future	11.18	83.1721	83.1034	83.1721	0.00
08/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9372	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
08/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES33 On 08-May-25			Bond Future	11.30	81.0498	80.9802	81.0498	0.00
08/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6208	6	6	6	0.00
08/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES33 On 07-August-25			Bond Future	11.46	82.5945	82.5242	82.5945	0.00
08/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8720	9	9	9	0.00
08/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES33 On 06-November-25			Bond Future	11.63	80.3369	80.2657	80.3369	0.00
08/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1615	2	2	2	0.00
08/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES42 On 07-November-24			Bond Future	11.44	78.5091	78.3902	78.5091	0.00
08/10/2024	ES42 On 06-February-25			Bond Future	11.54	80.1398	80.0188	80.1398	0.00
08/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11625	12	12	12	0.00
08/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES42 On 08-May-25			Bond Future	11.64	77.4891	77.3661	77.4891	0.00
08/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8735	9	9	9	0.00
08/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES42 On 07-August-25			Bond Future	11.77	78.9636	78.8388	78.9636	0.00
08/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10567	11	11	11	0.00
08/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
08/10/2024	ES42 On 06-November-25			Bond Future	11.91	76.1681	76.0415	76.1681	0.00
08/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2708	3	3	3	0.00
08/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
08/10/2024	GOVI On 07-November-24			GOVI	1064.38	1065.6570	1064.3830	1065.6570	677.00
08/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1155830	117	116	117	0.00
08/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1156030	117	116	117	0.00
08/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1155930	117	116	117	0.00
08/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
08/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
08/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
08/10/2024	GOVI On 06-February-25			GOVI	1086.25	1087.5430	1086.2470	1087.5430	0.00
08/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1142470	116	114	116	0.00
08/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
08/10/2024	GOVI On 08-May-25			GOVI	1107.93	1109.2440	1107.9280	1109.2440	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
08/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	859280	87	86	87	0.00
08/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
08/10/2024	GOVI On 07-August-25			GOVI	1128.87	1130.2040	1128.8700	1130.2040	0.00
08/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1178700	119	118	119	0.00
08/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
08/10/2024	GOVI On 06-November-25			GOVI	1149.74	1151.0950	1149.7430	1151.0950	0.00
08/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	377430	39	38	39	0.00
08/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
08/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2024	IGOV On 07-November-24			Index Future	368.73	369.0250	368.7290	369.0250	791.00
08/10/2024	IGOV On 06-February-25			Index Future	376.39	376.6950	376.3940	376.6950	0.00
08/10/2024	IGOV On 08-May-25			Index Future	384.00	384.3000	383.9950	384.3000	0.00
08/10/2024	IGOV On 07-August-25			Index Future	391.34	391.6490	391.3410	391.6490	0.00
08/10/2024	IGOV On 06-November-25			Index Future	398.66	398.9740	398.6620	398.9740	0.00
08/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
08/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
08/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
08/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
08/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
08/10/2024	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
08/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
08/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
08/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
08/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
08/10/2024	R035 On 07-November-24			Bond Future	10.48	91.8019	91.7778	91.8019	145,561.00
08/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9125	9	9	9	0.00
08/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9174	9	9	9	0.00
08/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9075	9	9	9	0.00
08/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14140	14	14	14	0.00
08/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9224	9	9	9	1,000.00
08/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3559	4	4	4	0.00
08/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	86	0	0	0	11,000.00
08/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
08/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R035 On 06-February-25			Bond Future	10.57	93.6865	93.6622	93.6865	16,070.00
08/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	9736	10	10	10	0.00
08/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4614	5	5	5	0.00
08/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2102	2	2	2	0.00
08/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1222	1	1	1	1,000.00
08/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1038	1	1	1	100.00
08/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2827	3	3	3	0.00
08/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1660	2	2	2	1,100.00
08/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2548	3	3	3	0.00
08/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	614	1	1	1	1,100.00
08/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	95	0	0	0	0.00
08/10/2024	R035 On 08-May-25			Bond Future	10.67	91.0432	91.0189	91.0432	0.00
08/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6694	7	7	7	0.00
08/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1925	2	2	2	150.00
08/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3474	3	3	3	0.00
08/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6361	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
08/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5384	5	5	5	400.00
08/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13437	13	13	13	0.00
08/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10646	11	11	11	0.00
08/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	273	0	0	0	400.00
08/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1132	1	1	1	0.00
08/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	96	0	0	0	400.00
08/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	875	1	1	1	150.00
08/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1928	2	2	2	150.00
08/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3203	3	3	3	0.00
08/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	802	1	1	1	0.00
08/10/2024	R035 On 07-August-25			Bond Future	10.79	92.7580	92.7339	92.7580	0.00
08/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10061	10	10	10	0.00
08/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	699	1	1	1	0.00
08/10/2024	R035 On 06-November-25			Bond Future	10.93	89.9595	89.9355	89.9595	0.00
08/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4546	5	5	5	0.00
08/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3122	3	3	3	0.00
08/10/2024	R053 On 07-November-24			Bond Future	11.12	105.9232	105.6596	105.9232	3,664.00
08/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13228	13	13	13	0.00
08/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13158	13	13	13	0.00
08/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13298	14	13	14	0.00
08/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R053 On 06-February-25			Bond Future	11.20	108.0976	107.8291	108.0976	2.00
08/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13645	14	14	14	0.00
08/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	196	0	0	0	0.00
08/10/2024	R053 On 08-May-25			Bond Future	11.30	104.3845	104.1112	104.3845	0.00
08/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11548	12	12	12	0.00
08/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1004	1	1	1	0.00
08/10/2024	R053 On 07-August-25			Bond Future	11.40	106.3487	106.0709	106.3487	0.00
08/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14478	15	14	15	0.00
08/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1241	1	1	1	0.00
08/10/2024	R053 On 06-November-25			Bond Future	11.52	102.4408	102.1585	102.4408	0.00
08/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6717	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
08/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4773	5	5	5	0.00
08/10/2024	R186 On 07-November-24			Bond Future	8.20	108.5042	108.4729	108.5042	160,193.00
08/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1811	2	2	2	0.00
08/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1830	2	2	2	0.00
08/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1792	2	2	2	0.00
08/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	4	0	0	0	0.00
08/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	3	0	0	0	0.00
08/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	3	0	0	0	0.00
08/10/2024	R186 On 06-February-25			Bond Future	8.19	105.4196	105.3882	105.4196	17,134.00
08/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1588	2	2	2	0.00
08/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	139	0	0	0	0.00
08/10/2024	R186 On 08-May-25			Bond Future	8.21	107.5202	107.4886	107.5202	0.00
08/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	881	1	1	1	0.00
08/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	491	0	0	0	0.00
08/10/2024	R186 On 07-August-25			Bond Future	8.33	104.2367	104.2054	104.2367	0.00
08/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1891	2	2	2	0.00
08/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2509	3	3	3	0.00
08/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1437	1	1	1	1,983.00
08/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	78	0	0	0	1,983.00
08/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	299	0	0	0	0.00
08/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	173	0	0	0	0.00
08/10/2024	R186 On 06-November-25			Bond Future	8.54	106.1526	106.1212	106.1526	0.00
08/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	395	0	0	0	0.00
08/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	824	1	1	1	0.00
08/10/2024	R202 On 07-November-24			Bond Future	269.36	269.3509	269.3628	269.3509	1,969.00
08/10/2024	R202 On 06-February-25			Bond Future	269.77	269.7545	269.7677	269.7545	0.00
08/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2978	3	3	3	0.00
08/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R202 On 08-May-25			Bond Future	275.21	275.1965	275.2114	275.1965	0.00
08/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2901	3	3	3	0.00
08/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R202 On 07-August-25			Bond Future	275.17	275.1562	275.1730	275.1562	0.00
08/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3573	4	4	4	0.00
08/10/2024	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
08/10/2024	R202 On 06-November-25			Bond Future	280.31	280.2905	280.3090	280.2905	0.00
08/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4669	5	5	5	0.00
08/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R209 On 07-November-24			Bond Future	10.63	72.2665	72.1917	72.2665	19,749.00
08/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7660	8	8	8	0.00
08/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7616	8	8	8	0.00
08/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7705	8	8	8	0.00
08/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	630	1	1	1	100.00
08/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2119	2	2	2	0.00
08/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	233	0	0	0	100.00
08/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1052	1	1	1	0.00
08/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R209 On 06-February-25			Bond Future	10.71	73.7500	73.6740	73.7500	0.00
08/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8262	8	8	8	0.00
08/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	96	0	0	0	0.00
08/10/2024	R209 On 08-May-25			Bond Future	10.80	72.0655	71.9883	72.0655	0.00
08/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5930	6	6	6	0.00
08/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	722	1	1	1	0.00
08/10/2024	R209 On 07-August-25			Bond Future	10.91	73.4226	73.3445	73.4226	0.00
08/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8775	9	9	9	0.00
08/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	708	1	1	1	0.00
08/10/2024	R209 On 06-November-25			Bond Future	11.04	71.6217	71.5425	71.6217	0.00
08/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4087	4	4	4	0.00
08/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2973	3	3	3	0.00
08/10/2024	R210 On 07-November-24			Bond Future	241.87	241.7869	241.8731	241.7869	1,601.00
08/10/2024	R210 On 06-February-25			Bond Future	246.90	246.8099	246.8989	246.8099	0.00
08/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7289	7	7	7	0.00
08/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R210 On 08-May-25			Bond Future	248.49	248.3985	248.4907	248.3985	0.00
08/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	461	0	0	0	0.00
08/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R210 On 07-August-25			Bond Future	253.24	253.1413	253.2370	253.1413	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
08/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4797	5	5	5	0.00
08/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R210 On 06-November-25			Bond Future	254.51	254.4129	254.5107	254.4129	0.00
08/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2371	2	2	2	0.00
08/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R213 On 07-November-24			Bond Future	9.61	89.3026	89.2620	89.3026	76,968.00
08/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6577	7	7	7	0.00
08/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6615	7	7	7	0.00
08/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6538	7	7	7	0.00
08/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	3	0	0	0	0.00
08/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	3	0	0	0	0.00
08/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	3	0	0	0	0.00
08/10/2024	R213 On 06-February-25			Bond Future	9.68	91.1359	91.0948	91.1359	12.00
08/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6675	7	7	7	0.00
08/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	77	0	0	0	0.00
08/10/2024	R213 On 08-May-25			Bond Future	9.77	89.3949	89.3534	89.3949	0.00
08/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3717	4	4	4	0.00
08/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	753	1	1	1	0.00
08/10/2024	R213 On 07-August-25			Bond Future	9.88	91.0795	91.0378	91.0795	0.00
08/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7057	7	7	7	0.00
08/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	487	0	0	0	0.00
08/10/2024	R213 On 06-November-25			Bond Future	10.03	89.2032	89.1613	89.2032	0.00
08/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2533	3	3	3	0.00
08/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2441	2	2	2	0.00
08/10/2024	R214 On 07-November-24			Bond Future	10.92	68.0999	67.9911	68.0999	20,982.00
08/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8555	9	9	9	0.00
08/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8509	9	9	9	0.00
08/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8600	9	9	9	0.00
08/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
08/10/2024	R214 On 06-February-25			Bond Future	11.00	69.4979	69.3872	69.4979	2,000.00
08/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8658	9	9	9	0.00
08/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4529	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
08/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6664	7	7	7	554.00
08/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12473	13	12	13	0.00
08/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	15	0	0	0	554.00
08/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	240	0	0	0	0.00
08/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	550	1	1	1	0.00
08/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	111	0	0	0	0.00
08/10/2024	R214 On 08-May-25			Bond Future	11.08	67.5795	67.4670	67.5795	0.00
08/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7259	7	7	7	0.00
08/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	606	1	1	1	0.00
08/10/2024	R214 On 07-August-25			Bond Future	11.18	68.8525	68.7382	68.8525	0.00
08/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9413	10	9	10	0.00
08/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	762	1	1	1	0.00
08/10/2024	R214 On 06-November-25			Bond Future	11.30	66.8198	66.7038	66.8198	0.00
08/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4759	5	5	5	0.00
08/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2988	3	3	3	0.00
08/10/2024	R248 On 07-November-24			Bond Future	11.10	82.5317	82.2923	82.5317	250,951.00
08/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10390	11	10	11	0.00
08/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10444	11	10	11	0.00
08/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10336	11	10	11	0.00
08/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
08/10/2024	R248 On 06-February-25			Bond Future	11.18	84.2260	83.9820	84.2260	203,389.00
08/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9589	10	10	10	0.00
08/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	280	0	0	0	660.00
08/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1655	2	2	2	660.00
08/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4471	5	4	5	0.00
08/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1063	1	1	1	660.00
08/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2906	3	3	3	0.00
08/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6691	6	7	6	0.00
08/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	223	0	0	0	0.00
08/10/2024	R248 On 08-May-25			Bond Future	11.27	81.4574	81.2091	81.4574	0.00
08/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	8913	9	9	9	0.00
08/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	761	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
08/10/2024	R248 On 07-August-25			Bond Future	11.38	82.9913	82.7388	82.9913	0.00
08/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11617	12	12	12	0.00
08/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	912	1	1	1	0.00
08/10/2024	R248 On 06-November-25			Bond Future	11.49	80.0759	79.8193	80.0759	0.00
08/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5378	6	5	6	0.00
08/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3801	4	4	4	0.00
08/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
08/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00