



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: 10/05/2024 TO: 10/05/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	2025 On 01-August-24			Bond Future	181.89	181.9031	181.8901	181.9031	5,849.00
10/05/2024	2025 On 07-November-24			Bond Future	186.24	186.2849	186.2392	186.2849	5,140.00
10/05/2024	2029 On 01-August-24			Bond Future	131.14	131.2436	131.1357	131.2436	9,526.00
10/05/2024	2029 On 07-November-24			Bond Future	132.86	132.9978	132.8642	132.9978	0.00
10/05/2024	2029 On 06-February-25			Bond Future	135.79	135.9495	135.7859	135.9495	0.00
10/05/2024	2029 On 06-February-25	132.40	Call	Bond Future	3386	4	3	4	0.00
10/05/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2029 On 08-May-25			Bond Future	137.35	137.5183	137.3498	137.5183	0.00
10/05/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2029 On 08-May-25	137.85	Put	Bond Future	500	0	1	0	0.00
10/05/2024	2029 On 07-August-25			Bond Future	140.22	140.4040	140.2247	140.4040	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
10/05/2024	2029 On 07-August-25	137.41	Call	Bond Future	2815	3	3	3	0.00
10/05/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2030 On 01-August-24			Bond Future	10.60	89.4946	89.5089	89.4946	121,365.00
10/05/2024	2030 On 01-August-24	10.38	Call	Bond Future	959	1	1	1	0.00
10/05/2024	2030 On 01-August-24	10.37	Call	Bond Future	943	1	1	1	0.00
10/05/2024	2030 On 01-August-24	10.39	Call	Bond Future	975	1	1	1	0.00
10/05/2024	2030 On 01-August-24	10.21	Call	Bond Future	708	1	1	1	600.00
10/05/2024	2030 On 01-August-24	10.71	Call	Bond Future	1589	2	2	2	600.00
10/05/2024	2030 On 01-August-24	11.31	Call	Bond Future	3138	3	3	3	0.00
10/05/2024	2030 On 01-August-24	11.31	Put	Bond Future	498	1	0	1	600.00
10/05/2024	2030 On 01-August-24	10.21	Put	Bond Future	2218	2	2	2	0.00
10/05/2024	2030 On 01-August-24	10.71	Put	Bond Future	1184	1	1	1	0.00
10/05/2024	2030 On 01-August-24	10.39	Put	Bond Future	1790	2	2	2	0.00
10/05/2024	2030 On 01-August-24	10.37	Put	Bond Future	1835	2	2	2	0.00
10/05/2024	2030 On 01-August-24	10.38	Put	Bond Future	1812	2	2	2	0.00
10/05/2024	2030 On 07-November-24			Bond Future	10.71	91.6271	91.6257	91.6271	54,764.00
10/05/2024	2030 On 07-November-24	10.75	Call	Bond Future	2019	2	2	2	0.00
10/05/2024	2030 On 07-November-24	10.76	Call	Bond Future	2040	2	2	2	0.00
10/05/2024	2030 On 07-November-24	10.74	Call	Bond Future	1999	2	2	2	0.00
10/05/2024	2030 On 07-November-24	10.21	Call	Bond Future	1092	1	1	1	600.00
10/05/2024	2030 On 07-November-24	10.71	Call	Bond Future	1939	2	2	2	600.00
10/05/2024	2030 On 07-November-24	11.91	Call	Bond Future	4914	5	5	5	0.00
10/05/2024	2030 On 07-November-24	11.91	Put	Bond Future	644	1	1	1	600.00
10/05/2024	2030 On 07-November-24	10.71	Put	Bond Future	1927	2	2	2	0.00
10/05/2024	2030 On 07-November-24	10.21	Put	Bond Future	2931	3	3	3	0.00
10/05/2024	2030 On 07-November-24	10.74	Put	Bond Future	1877	2	2	2	0.00
10/05/2024	2030 On 07-November-24	10.76	Put	Bond Future	1845	2	2	2	0.00
10/05/2024	2030 On 07-November-24	10.75	Put	Bond Future	1861	2	2	2	0.00
10/05/2024	2030 On 06-February-25			Bond Future	10.82	89.6285	89.6084	89.6285	0.00
10/05/2024	2030 On 06-February-25	10.68	Call	Bond Future	2017	2	2	2	0.00
10/05/2024	2030 On 06-February-25	10.68	Put	Bond Future	2515	3	3	3	0.00
10/05/2024	2030 On 08-May-25			Bond Future	10.95	91.5906	91.5697	91.5906	0.00
10/05/2024	2030 On 08-May-25	9.93	Call	Bond Future	1046	1	1	1	0.00
10/05/2024	2030 On 08-May-25	11.86	Call	Bond Future	4532	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2030 On 08-May-25	10.31	Call	Bond Future	1524	2	2	2	1,640.00
10/05/2024	2030 On 08-May-25	10.69	Call	Bond Future	2119	2	2	2	2,280.00
10/05/2024	2030 On 08-May-25	12.28	Call	Bond Future	5544	6	6	6	0.00
10/05/2024	2030 On 08-May-25	12.28	Put	Bond Future	1208	1	1	1	2,280.00
10/05/2024	2030 On 08-May-25	10.69	Put	Bond Future	3010	3	3	3	0.00
10/05/2024	2030 On 08-May-25	11.86	Put	Bond Future	1539	2	2	2	1,640.00
10/05/2024	2030 On 08-May-25	10.31	Put	Bond Future	3721	4	4	4	0.00
10/05/2024	2030 On 08-May-25	9.93	Put	Bond Future	4574	5	5	5	0.00
10/05/2024	2030 On 07-August-25			Bond Future	11.13	89.4767	89.4506	89.4767	0.00
10/05/2024	2030 On 07-August-25	11.11	Call	Bond Future	2667	3	3	3	0.00
10/05/2024	2030 On 07-August-25	10.48	Call	Bond Future	1645	2	2	2	1,054.00
10/05/2024	2030 On 07-August-25	12.12	Call	Bond Future	4740	5	5	5	0.00
10/05/2024	2030 On 07-August-25	12.12	Put	Bond Future	1646	2	2	2	1,054.00
10/05/2024	2030 On 07-August-25	10.48	Put	Bond Future	3779	4	4	4	0.00
10/05/2024	2030 On 07-August-25	11.11	Put	Bond Future	2747	3	3	3	0.00
10/05/2024	2032 On 01-August-24			Bond Future	11.48	86.7415	86.7145	86.7415	100,476.00
10/05/2024	2032 On 01-August-24	11.14	Call	Bond Future	980	1	1	1	0.00
10/05/2024	2032 On 01-August-24	11.15	Call	Bond Future	998	1	1	1	0.00
10/05/2024	2032 On 01-August-24	11.13	Call	Bond Future	962	1	1	1	0.00
10/05/2024	2032 On 01-August-24	11.61	Call	Bond Future	2020	2	2	2	600.00
10/05/2024	2032 On 01-August-24	12.31	Call	Bond Future	4175	4	4	4	0.00
10/05/2024	2032 On 01-August-24	11.11	Call	Bond Future	927	1	1	1	600.00
10/05/2024	2032 On 01-August-24	12.54	Call	Bond Future	4981	5	5	5	0.00
10/05/2024	2032 On 01-August-24	12.54	Put	Bond Future	406	0	0	0	11,000.00
10/05/2024	2032 On 01-August-24	11.61	Put	Bond Future	1431	1	1	1	0.00
10/05/2024	2032 On 01-August-24	12.31	Put	Bond Future	563	1	1	1	600.00
10/05/2024	2032 On 01-August-24	11.11	Put	Bond Future	2589	3	3	3	0.00
10/05/2024	2032 On 01-August-24	11.13	Put	Bond Future	2532	3	3	3	0.00
10/05/2024	2032 On 01-August-24	11.15	Put	Bond Future	2476	3	2	3	0.00
10/05/2024	2032 On 01-August-24	11.14	Put	Bond Future	2504	3	3	3	0.00
10/05/2024	2032 On 07-November-24			Bond Future	11.61	84.6404	84.5977	84.6404	52,520.00
10/05/2024	2032 On 07-November-24	11.48	Call	Bond Future	2130	2	2	2	0.00
10/05/2024	2032 On 07-November-24	11.47	Call	Bond Future	2107	2	2	2	0.00
10/05/2024	2032 On 07-November-24	11.49	Call	Bond Future	2152	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2032 On 07-November-24	11.11	Call	Bond Future	1397	2	1	2	600.00
10/05/2024	2032 On 07-November-24	11.61	Call	Bond Future	2427	3	2	3	600.00
10/05/2024	2032 On 07-November-24	12.95	Call	Bond Future	6334	6	6	6	0.00
10/05/2024	2032 On 07-November-24	13.36	Call	Bond Future	7655	8	8	8	0.00
10/05/2024	2032 On 07-November-24	11.64	Call	Bond Future	2499	3	2	3	1,615.00
10/05/2024	2032 On 07-November-24	13.36	Put	Bond Future	483	1	0	1	1,615.00
10/05/2024	2032 On 07-November-24	11.64	Put	Bond Future	2365	2	2	2	0.00
10/05/2024	2032 On 07-November-24	12.95	Put	Bond Future	767	1	1	1	600.00
10/05/2024	2032 On 07-November-24	11.61	Put	Bond Future	2424	3	2	3	0.00
10/05/2024	2032 On 07-November-24	11.11	Put	Bond Future	3600	4	4	4	0.00
10/05/2024	2032 On 07-November-24	11.49	Put	Bond Future	2671	3	3	3	0.00
10/05/2024	2032 On 07-November-24	11.47	Put	Bond Future	2714	3	3	3	0.00
10/05/2024	2032 On 07-November-24	11.48	Put	Bond Future	2692	3	3	3	0.00
10/05/2024	2032 On 06-February-25			Bond Future	11.75	86.4984	86.4374	86.4984	0.00
10/05/2024	2032 On 06-February-25	11.72	Call	Bond Future	2808	3	3	3	0.00
10/05/2024	2032 On 06-February-25	11.72	Put	Bond Future	2918	3	3	3	0.00
10/05/2024	2032 On 08-May-25			Bond Future	11.89	84.2249	84.1620	84.2249	0.00
10/05/2024	2032 On 08-May-25	10.91	Call	Bond Future	1590	2	2	2	0.00
10/05/2024	2032 On 08-May-25	10.91	Put	Bond Future	5733	6	6	6	0.00
10/05/2024	2032 On 07-August-25			Bond Future	12.07	85.9669	85.8985	85.9669	0.00
10/05/2024	2032 On 07-August-25	12.01	Call	Bond Future	3484	4	3	4	0.00
10/05/2024	2032 On 07-August-25	12.01	Put	Bond Future	3716	4	4	4	0.00
10/05/2024	2033 On 01-August-24			Bond Future	123.14	123.3241	123.1443	123.3241	7,742.00
10/05/2024	2033 On 07-November-24			Bond Future	124.58	124.7897	124.5839	124.7897	0.00
10/05/2024	2033 On 06-February-25			Bond Future	127.32	127.5593	127.3235	127.5593	0.00
10/05/2024	2033 On 06-February-25	124.94	Call	Bond Future	2384	3	2	3	0.00
10/05/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2033 On 08-May-25			Bond Future	128.60	128.8416	128.5995	128.8416	0.00
10/05/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2033 On 08-May-25	130.62	Put	Bond Future	2021	2	2	2	0.00
10/05/2024	2033 On 07-August-25			Bond Future	131.29	131.5452	131.2912	131.5452	0.00
10/05/2024	2033 On 07-August-25	128.65	Call	Bond Future	2641	3	3	3	0.00
10/05/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2037 On 01-August-24			Bond Future	12.62	74.5416	74.5928	74.5416	192,819.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2037 On 01-August-24	12.10	Call	Bond Future	849	1	1	1	0.00
10/05/2024	2037 On 01-August-24	12.09	Call	Bond Future	832	1	1	1	0.00
10/05/2024	2037 On 01-August-24	12.11	Call	Bond Future	866	1	1	1	1,383.00
10/05/2024	2037 On 01-August-24	13.82	Call	Bond Future	6111	6	6	6	0.00
10/05/2024	2037 On 01-August-24	13.17	Call	Bond Future	3699	4	4	4	0.00
10/05/2024	2037 On 01-August-24	13.17	Put	Bond Future	996	1	1	1	1,383.00
10/05/2024	2037 On 01-August-24	13.82	Put	Bond Future	417	0	0	0	1,383.00
10/05/2024	2037 On 01-August-24	12.11	Put	Bond Future	3467	4	3	4	0.00
10/05/2024	2037 On 01-August-24	12.09	Put	Bond Future	3539	4	4	4	0.00
10/05/2024	2037 On 01-August-24	12.10	Put	Bond Future	3503	4	4	4	0.00
10/05/2024	2037 On 07-November-24			Bond Future	12.76	76.3177	76.3568	76.3177	14,225.00
10/05/2024	2037 On 07-November-24	12.58	Call	Bond Future	2383	2	2	2	0.00
10/05/2024	2037 On 07-November-24	12.59	Call	Bond Future	2408	3	2	3	0.00
10/05/2024	2037 On 07-November-24	12.57	Call	Bond Future	2359	2	2	2	0.00
10/05/2024	2037 On 07-November-24	12.57	Put	Bond Future	3295	3	3	3	0.00
10/05/2024	2037 On 07-November-24	12.59	Put	Bond Future	3244	3	3	3	0.00
10/05/2024	2037 On 07-November-24	12.58	Put	Bond Future	3270	3	3	3	0.00
10/05/2024	2037 On 06-February-25			Bond Future	12.91	73.7320	73.7564	73.7320	0.00
10/05/2024	2037 On 06-February-25	12.76	Call	Bond Future	3027	3	3	3	0.00
10/05/2024	2037 On 06-February-25	12.76	Put	Bond Future	3732	4	4	4	0.00
10/05/2024	2037 On 08-May-25			Bond Future	13.06	75.3452	75.3700	75.3452	3,975.00
10/05/2024	2037 On 08-May-25	12.25	Call	Bond Future	2346	2	2	2	0.00
10/05/2024	2037 On 08-May-25	13.35	Call	Bond Future	4926	5	5	5	7,500.00
10/05/2024	2037 On 08-May-25	12.55	Call	Bond Future	2950	3	3	3	15,000.00
10/05/2024	2037 On 08-May-25	13.30	Call	Bond Future	4789	5	5	5	7,500.00
10/05/2024	2037 On 08-May-25	13.30	Put	Bond Future	3672	4	4	4	0.00
10/05/2024	2037 On 08-May-25	12.55	Put	Bond Future	5424	6	5	6	0.00
10/05/2024	2037 On 08-May-25	13.35	Put	Bond Future	3578	4	4	4	0.00
10/05/2024	2037 On 08-May-25	12.25	Put	Bond Future	6328	6	6	6	0.00
10/05/2024	2037 On 07-August-25			Bond Future	13.25	72.6422	72.6637	72.6422	0.00
10/05/2024	2037 On 07-August-25	13.01	Call	Bond Future	3845	4	4	4	0.00
10/05/2024	2037 On 07-August-25	13.01	Put	Bond Future	4954	5	5	5	0.00
10/05/2024	2038 On 01-August-24			Bond Future	131.59	131.8710	131.5891	131.8710	3,162.00
10/05/2024	2038 On 07-November-24			Bond Future	134.74	135.0475	134.7354	135.0475	1,615.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2038 On 06-February-25			Bond Future	135.57	135.9152	135.5691	135.9152	0.00
10/05/2024	2038 On 06-February-25	135.23	Call	Bond Future	339	1	0	1	0.00
10/05/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2038 On 08-May-25			Bond Future	138.57	138.9240	138.5688	138.9240	0.00
10/05/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2038 On 08-May-25	139.68	Put	Bond Future	1111	1	1	1	0.00
10/05/2024	2038 On 07-August-25			Bond Future	139.29	139.6581	139.2886	139.6581	0.00
10/05/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2038 On 07-August-25	139.56	Put	Bond Future	271	0	0	0	0.00
10/05/2024	2040 On 01-August-24			Bond Future	12.84	74.6089	74.5811	74.6089	43,708.00
10/05/2024	2040 On 01-August-24	12.33	Call	Bond Future	902	1	1	1	0.00
10/05/2024	2040 On 01-August-24	12.34	Call	Bond Future	919	1	1	1	0.00
10/05/2024	2040 On 01-August-24	12.32	Call	Bond Future	884	1	1	1	0.00
10/05/2024	2040 On 01-August-24	12.28	Call	Bond Future	816	1	1	1	680.00
10/05/2024	2040 On 01-August-24	12.88	Call	Bond Future	2196	2	2	2	0.00
10/05/2024	2040 On 01-August-24	13.48	Call	Bond Future	4209	4	4	4	0.00
10/05/2024	2040 On 01-August-24	12.95	Call	Bond Future	2404	3	2	3	7,500.00
10/05/2024	2040 On 01-August-24	12.28	Put	Bond Future	3887	4	4	4	0.00
10/05/2024	2040 On 01-August-24	13.48	Put	Bond Future	945	1	1	1	680.00
10/05/2024	2040 On 01-August-24	12.95	Put	Bond Future	1834	2	2	2	0.00
10/05/2024	2040 On 01-August-24	12.88	Put	Bond Future	1994	2	2	2	680.00
10/05/2024	2040 On 01-August-24	12.32	Put	Bond Future	3730	4	4	4	0.00
10/05/2024	2040 On 01-August-24	12.34	Put	Bond Future	3653	4	4	4	0.00
10/05/2024	2040 On 01-August-24	12.33	Put	Bond Future	3691	4	4	4	0.00
10/05/2024	2040 On 07-November-24			Bond Future	12.98	76.3866	76.3448	76.3866	91,394.00
10/05/2024	2040 On 07-November-24	12.85	Call	Bond Future	2635	3	3	3	0.00
10/05/2024	2040 On 07-November-24	12.84	Call	Bond Future	2609	3	3	3	0.00
10/05/2024	2040 On 07-November-24	12.86	Call	Bond Future	2662	3	3	3	0.00
10/05/2024	2040 On 07-November-24	12.86	Put	Bond Future	3315	3	3	3	0.00
10/05/2024	2040 On 07-November-24	12.84	Put	Bond Future	3367	3	3	3	0.00
10/05/2024	2040 On 07-November-24	12.85	Put	Bond Future	3341	3	3	3	0.00
10/05/2024	2040 On 06-February-25			Bond Future	13.13	73.5517	73.4934	73.5517	14.00
10/05/2024	2040 On 06-February-25	12.95	Call	Bond Future	3196	3	3	3	0.00
10/05/2024	2040 On 06-February-25	12.95	Put	Bond Future	4128	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	2040 On 08-May-25			Bond Future	13.29	75.1608	75.1009	75.1608	3,900.00
10/05/2024	2040 On 08-May-25	12.63	Call	Bond Future	2811	3	3	3	0.00
10/05/2024	2040 On 08-May-25	13.43	Call	Bond Future	4806	5	5	5	7,500.00
10/05/2024	2040 On 08-May-25	12.75	Call	Bond Future	3074	3	3	3	15,000.00
10/05/2024	2040 On 08-May-25	13.50	Call	Bond Future	5002	5	5	5	7,500.00
10/05/2024	2040 On 08-May-25	13.50	Put	Bond Future	3941	4	4	4	0.00
10/05/2024	2040 On 08-May-25	12.75	Put	Bond Future	5832	6	6	6	0.00
10/05/2024	2040 On 08-May-25	13.43	Put	Bond Future	4089	4	4	4	0.00
10/05/2024	2040 On 08-May-25	12.63	Put	Bond Future	6209	6	6	6	0.00
10/05/2024	2040 On 07-August-25			Bond Future	13.47	72.2027	72.1380	72.2027	0.00
10/05/2024	2040 On 07-August-25	13.29	Call	Bond Future	4224	4	4	4	0.00
10/05/2024	2040 On 07-August-25	13.29	Put	Bond Future	5109	5	5	5	0.00
10/05/2024	2044 On 01-August-24			Bond Future	12.91	70.6363	70.7186	70.6363	119,365.00
10/05/2024	2044 On 01-August-24	12.29	Call	Bond Future	686	1	1	1	0.00
10/05/2024	2044 On 01-August-24	12.28	Call	Bond Future	672	1	1	1	0.00
10/05/2024	2044 On 01-August-24	12.30	Call	Bond Future	702	1	1	1	0.00
10/05/2024	2044 On 01-August-24	13.25	Call	Bond Future	3099	3	3	3	0.00
10/05/2024	2044 On 01-August-24	13.00	Call	Bond Future	2300	2	2	2	0.00
10/05/2024	2044 On 01-August-24	13.00	Put	Bond Future	1838	2	2	2	5,000.00
10/05/2024	2044 On 01-August-24	13.25	Put	Bond Future	1345	1	1	1	15,000.00
10/05/2024	2044 On 01-August-24	12.30	Put	Bond Future	4080	4	4	4	0.00
10/05/2024	2044 On 01-August-24	12.28	Put	Bond Future	4165	4	4	4	0.00
10/05/2024	2044 On 01-August-24	12.29	Put	Bond Future	4122	4	4	4	0.00
10/05/2024	2044 On 07-November-24			Bond Future	13.05	72.3194	72.3910	72.3194	234.00
10/05/2024	2044 On 07-November-24	12.91	Call	Bond Future	2653	3	3	3	0.00
10/05/2024	2044 On 07-November-24	12.92	Call	Bond Future	2680	3	3	3	0.00
10/05/2024	2044 On 07-November-24	12.90	Call	Bond Future	2626	3	3	3	0.00
10/05/2024	2044 On 07-November-24	12.90	Put	Bond Future	3416	4	3	4	0.00
10/05/2024	2044 On 07-November-24	12.92	Put	Bond Future	3363	4	3	4	0.00
10/05/2024	2044 On 07-November-24	12.91	Put	Bond Future	3389	4	3	4	0.00
10/05/2024	2044 On 06-February-25			Bond Future	13.19	69.5205	69.5789	69.5205	0.00
10/05/2024	2044 On 06-February-25	13.02	Call	Bond Future	3174	3	3	3	0.00
10/05/2024	2044 On 06-February-25	13.02	Put	Bond Future	4055	4	4	4	0.00
10/05/2024	2044 On 08-May-25			Bond Future	13.34	71.0412	71.1008	71.0412	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
10/05/2024	2044 On 08-May-25	12.72	Call	Bond Future	2921	3	3	3	0.00
10/05/2024	2044 On 08-May-25	12.72	Put	Bond Future	6145	6	6	6	0.00
10/05/2024	2044 On 07-August-25			Bond Future	13.51	68.1231	68.1804	68.1231	0.00
10/05/2024	2044 On 07-August-25	13.34	Call	Bond Future	4278	4	4	4	0.00
10/05/2024	2044 On 07-August-25	13.34	Put	Bond Future	5136	5	5	5	0.00
10/05/2024	2046 On 01-August-24			Bond Future	114.60	114.9358	114.6008	114.9358	12,200.00
10/05/2024	2046 On 07-November-24			Bond Future	115.13	115.4932	115.1300	115.4932	5,116.00
10/05/2024	2046 On 06-February-25			Bond Future	117.66	118.0559	117.6614	118.0559	0.00
10/05/2024	2046 On 06-February-25	114.01	Call	Bond Future	3651	4	4	4	0.00
10/05/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2046 On 08-May-25			Bond Future	118.00	118.4042	118.0000	118.4042	0.00
10/05/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2046 On 08-May-25	121.97	Put	Bond Future	3970	4	4	4	0.00
10/05/2024	2046 On 07-August-25			Bond Future	120.47	120.8863	120.4675	120.8863	0.00
10/05/2024	2046 On 07-August-25	118.69	Call	Bond Future	1778	2	2	2	0.00
10/05/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2050 On 01-August-24			Bond Future	113.43	113.7992	113.4259	113.7992	11,346.00
10/05/2024	2050 On 07-November-24			Bond Future	116.14	116.5404	116.1379	116.5404	4,227.00
10/05/2024	2050 On 06-February-25			Bond Future	116.32	116.7545	116.3199	116.7545	0.00
10/05/2024	2050 On 06-February-25	115.60	Call	Bond Future	720	1	1	1	0.00
10/05/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/05/2024	2050 On 08-May-25			Bond Future	118.89	119.3389	118.8935	119.3389	0.00
10/05/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2050 On 08-May-25	121.16	Put	Bond Future	2267	2	2	2	0.00
10/05/2024	2050 On 07-August-25			Bond Future	118.95	119.4124	118.9519	119.4124	0.00
10/05/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
10/05/2024	2050 On 07-August-25	119.89	Put	Bond Future	938	0	1	0	0.00
10/05/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	AL37 On 02-May-24			Index Future	931.39	931.3930	931.3930	931.3930	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
10/05/2024	AL37 On 01-August-24			Index Future	957.29	957.0180	957.2920	957.0180	0.00
10/05/2024	AL37 On 07-November-24			Index Future	979.94	979.8250	979.9360	979.8250	0.00
10/05/2024	AL37 On 06-February-25			Index Future	1001.27	1001.3520	1001.2650	1001.3520	0.00
10/05/2024	AL37 On 08-May-25			Index Future	1023.21	1023.3150	1023.2140	1023.3150	0.00
10/05/2024	AL37 On 07-August-25			Index Future	1044.44	1044.6000	1044.4410	1044.6000	0.00
10/05/2024	AL7T On 02-May-24			Index Future	1078.17	1078.1680	1078.1680	1078.1680	0.00
10/05/2024	AL7T On 01-August-24			Index Future	1104.18	1104.5400	1104.1790	1104.5400	0.00
10/05/2024	AL7T On 07-November-24			Index Future	1130.30	1130.8630	1130.2970	1130.8630	0.00
10/05/2024	AL7T On 06-February-25			Index Future	1154.90	1155.7080	1154.8990	1155.7080	0.00
10/05/2024	AL7T On 08-May-25			Index Future	1180.22	1181.0570	1180.2160	1181.0570	0.00
10/05/2024	AL7T On 07-August-25			Index Future	1204.70	1205.6230	1204.7000	1205.6230	0.00
10/05/2024	ALBI On 02-May-24			Index Future	939.20	939.2000	939.2000	939.2000	0.00
10/05/2024	ALBI On 01-August-24			Index Future	961.87	961.8900	961.8720	961.8900	91.00
10/05/2024	ALBI On 07-November-24			Index Future	984.62	984.8130	984.6240	984.8130	16.00
10/05/2024	ALBI On 06-February-25			Index Future	1006.06	1006.4500	1006.0550	1006.4500	0.00
10/05/2024	ALBI On 08-May-25			Index Future	1028.11	1028.5250	1028.1100	1028.5250	0.00
10/05/2024	ALBI On 07-August-25			Index Future	1049.44	1049.9180	1049.4380	1049.9180	0.00
10/05/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/05/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	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
10/05/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/05/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/05/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	ES33 On 01-August-24			Bond Future	13.02	73.9870	73.9647	73.9870	0.00
10/05/2024	ES33 On 07-November-24			Bond Future	13.20	71.9657	71.9301	71.9657	0.00
10/05/2024	ES33 On 06-February-25			Bond Future	13.40	73.5619	73.5107	73.5619	0.00
10/05/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
10/05/2024	ES33 On 06-February-25	13.34	Put	Bond Future	221	0	0	0	0.00
10/05/2024	ES33 On 08-May-25			Bond Future	13.59	71.3843	71.3317	71.3843	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
10/05/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
10/05/2024	ES33 On 08-May-25	12.73	Put	Bond Future	3440	3	3	3	0.00
10/05/2024	ES33 On 07-August-25			Bond Future	13.82	72.8756	72.8183	72.8756	0.00
10/05/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
10/05/2024	ES33 On 07-August-25	13.56	Put	Bond Future	986	1	1	1	0.00
10/05/2024	ES42 On 01-August-24			Bond Future	13.34	69.8284	69.7522	69.8284	0.00
10/05/2024	ES42 On 07-November-24			Bond Future	13.50	67.2416	67.1513	67.2416	0.00
10/05/2024	ES42 On 06-February-25			Bond Future	13.66	68.7323	68.6262	68.7323	0.00
10/05/2024	ES42 On 06-February-25	13.71	Call	Bond Future	233	0	0	0	0.00
10/05/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/05/2024	ES42 On 08-May-25			Bond Future	13.83	65.9836	65.8748	65.9836	0.00
10/05/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
10/05/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2756	3	3	3	0.00
10/05/2024	ES42 On 07-August-25			Bond Future	14.01	67.3584	67.2441	67.3584	0.00
10/05/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
10/05/2024	ES42 On 07-August-25	13.79	Put	Bond Future	1028	1	1	1	0.00
10/05/2024	GOVI On 02-May-24			GOVI	925.02	925.0210	925.0210	925.0210	0.00
10/05/2024	GOVI On 01-August-24			GOVI	947.50	947.4950	947.5010	947.4950	735.00
10/05/2024	GOVI On 01-August-24	943.38	Call	GOVI	41210	4	4	4	0.00
10/05/2024	GOVI On 01-August-24	943.39	Call	GOVI	41110	4	4	4	0.00
10/05/2024	GOVI On 01-August-24	943.37	Call	GOVI	41310	4	4	4	0.00
10/05/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 07-November-24			GOVI	969.91	970.0750	969.9130	970.0750	0.00
10/05/2024	GOVI On 07-November-24	948.79	Call	GOVI	211230	21	21	21	0.00
10/05/2024	GOVI On 07-November-24	948.80	Call	GOVI	211130	21	21	21	0.00
10/05/2024	GOVI On 07-November-24	948.78	Call	GOVI	211330	21	21	21	0.00
10/05/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 06-February-25			GOVI	991.02	991.3870	991.0240	991.3870	0.00
10/05/2024	GOVI On 06-February-25	972.00	Call	GOVI	190240	19	19	19	0.00
10/05/2024	GOVI On 06-February-25	972.00	Put	GOVI	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
10/05/2024	GOVI On 08-May-25			GOVI	1012.75	1013.1320	1012.7490	1013.1320	0.00
10/05/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
10/05/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	92510	9	9	9	0.00
10/05/2024	GOVI On 07-August-25			GOVI	1033.76	1034.2060	1033.7590	1034.2060	0.00
10/05/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	227590	23	23	23	0.00
10/05/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/05/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2024	IGOV On 02-May-24			Index Future	345.20	345.1960	345.1960	345.1960	0.00
10/05/2024	IGOV On 01-August-24			Index Future	351.68	352.3560	351.6750	352.3560	586.00
10/05/2024	IGOV On 07-November-24			Index Future	360.08	360.8440	360.0840	360.8440	16.00
10/05/2024	IGOV On 06-February-25			Index Future	368.00	368.8540	368.0040	368.8540	0.00
10/05/2024	IGOV On 08-May-25			Index Future	376.15	377.0240	376.1510	377.0240	0.00
10/05/2024	IGOV On 07-August-25			Index Future	384.03	384.9450	384.0330	384.9450	0.00
10/05/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/05/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/05/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/05/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/05/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/05/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/05/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/05/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/05/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/05/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/05/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/05/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/05/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/05/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.33	91.6650	91.6700	91.6650	0.00
10/05/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.6600	91.6650	91.6600	0.00
10/05/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.34	91.6550	91.6600	91.6550	0.00
10/05/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6600	91.6650	91.6600	0.00
10/05/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6300	91.6350	91.6300	0.00
10/05/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6420	91.6400	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
10/05/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6200	91.6220	91.6200	0.00
10/05/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6300	91.6320	91.6300	0.00
10/05/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.6800	91.7000	91.6800	0.00
10/05/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.35	91.6500	91.6550	91.6500	0.00
10/05/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6200	91.6270	91.6200	0.00
10/05/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.38	91.6200	91.6250	91.6200	0.00
10/05/2024	R035 On 01-August-24			Bond Future	12.25	84.1406	84.1123	84.1406	76,660.00
10/05/2024	R035 On 01-August-24	11.80	Call	Bond Future	962	1	1	1	0.00
10/05/2024	R035 On 01-August-24	11.81	Call	Bond Future	980	1	1	1	0.00
10/05/2024	R035 On 01-August-24	11.79	Call	Bond Future	944	1	1	1	0.00
10/05/2024	R035 On 01-August-24	13.08	Call	Bond Future	4701	5	5	5	0.00
10/05/2024	R035 On 01-August-24	13.05	Call	Bond Future	4589	5	5	5	0.00
10/05/2024	R035 On 01-August-24	13.20	Call	Bond Future	5154	5	5	5	0.00
10/05/2024	R035 On 01-August-24	12.50	Call	Bond Future	2699	3	3	3	0.00
10/05/2024	R035 On 01-August-24	12.45	Call	Bond Future	2546	3	3	3	0.00
10/05/2024	R035 On 01-August-24	12.20	Call	Bond Future	1843	2	2	2	5,100.00
10/05/2024	R035 On 01-August-24	12.20	Put	Bond Future	2096	2	2	2	0.00
10/05/2024	R035 On 01-August-24	12.45	Put	Bond Future	1554	2	2	2	5,100.00
10/05/2024	R035 On 01-August-24	12.50	Put	Bond Future	1461	2	1	2	2,740.00
10/05/2024	R035 On 01-August-24	13.20	Put	Bond Future	585	1	1	1	8,000.00
10/05/2024	R035 On 01-August-24	13.05	Put	Bond Future	717	1	1	1	7,500.00
10/05/2024	R035 On 01-August-24	13.08	Put	Bond Future	688	1	1	1	8,650.00
10/05/2024	R035 On 01-August-24	11.79	Put	Bond Future	3299	3	3	3	0.00
10/05/2024	R035 On 01-August-24	11.81	Put	Bond Future	3231	3	3	3	0.00
10/05/2024	R035 On 01-August-24	11.80	Put	Bond Future	3265	3	3	3	0.00
10/05/2024	R035 On 07-November-24			Bond Future	12.40	81.6292	81.5859	81.6292	92,499.00
10/05/2024	R035 On 07-November-24	12.18	Call	Bond Future	2280	2	2	2	0.00
10/05/2024	R035 On 07-November-24	12.17	Call	Bond Future	2256	2	2	2	0.00
10/05/2024	R035 On 07-November-24	12.19	Call	Bond Future	2304	2	2	2	0.00
10/05/2024	R035 On 07-November-24	13.23	Call	Bond Future	5388	6	5	6	0.00
10/05/2024	R035 On 07-November-24	12.20	Call	Bond Future	2328	2	2	2	1,000.00
10/05/2024	R035 On 07-November-24	13.23	Put	Bond Future	1440	2	1	2	1,000.00
10/05/2024	R035 On 07-November-24	12.20	Put	Bond Future	3296	3	3	3	0.00
10/05/2024	R035 On 07-November-24	12.19	Put	Bond Future	3321	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R035 On 07-November-24	12.17	Put	Bond Future	3373	3	3	3	0.00
10/05/2024	R035 On 07-November-24	12.18	Put	Bond Future	3347	3	3	3	0.00
10/05/2024	R035 On 06-February-25			Bond Future	12.55	83.4213	83.3604	83.4213	0.00
10/05/2024	R035 On 06-February-25	12.41	Call	Bond Future	3023	3	3	3	0.00
10/05/2024	R035 On 06-February-25	12.41	Put	Bond Future	3684	4	4	4	0.00
10/05/2024	R035 On 08-May-25			Bond Future	12.70	80.7304	80.6678	80.7304	0.00
10/05/2024	R035 On 08-May-25	11.78	Call	Bond Future	2095	2	2	2	0.00
10/05/2024	R035 On 08-May-25	13.35	Call	Bond Future	5887	6	6	6	0.00
10/05/2024	R035 On 08-May-25	12.70	Call	Bond Future	4100	4	4	4	0.00
10/05/2024	R035 On 08-May-25	11.46	Call	Bond Future	1592	2	2	2	400.00
10/05/2024	R035 On 08-May-25	12.70	Put	Bond Future	4078	4	4	4	400.00
10/05/2024	R035 On 08-May-25	11.46	Put	Bond Future	7691	8	8	8	0.00
10/05/2024	R035 On 08-May-25	13.35	Put	Bond Future	2897	3	3	3	400.00
10/05/2024	R035 On 08-May-25	11.78	Put	Bond Future	6555	7	7	7	0.00
10/05/2024	R035 On 07-August-25			Bond Future	12.88	82.4004	82.3324	82.4004	0.00
10/05/2024	R035 On 07-August-25	12.65	Call	Bond Future	3782	4	4	4	0.00
10/05/2024	R035 On 07-August-25	12.65	Put	Bond Future	4821	5	5	5	0.00
10/05/2024	R053 On 01-August-24			Bond Future	12.78	95.1935	95.2289	95.1935	0.00
10/05/2024	R053 On 01-August-24	13.14	Call	Bond Future	4273	4	4	4	0.00
10/05/2024	R053 On 01-August-24	13.15	Call	Bond Future	4318	4	4	4	0.00
10/05/2024	R053 On 01-August-24	13.13	Call	Bond Future	4229	4	4	4	0.00
10/05/2024	R053 On 01-August-24	13.13	Put	Bond Future	1865	2	2	2	0.00
10/05/2024	R053 On 01-August-24	13.15	Put	Bond Future	1820	2	2	2	0.00
10/05/2024	R053 On 01-August-24	13.14	Put	Bond Future	1842	2	2	2	0.00
10/05/2024	R053 On 07-November-24			Bond Future	12.92	91.5886	91.6083	91.5886	0.00
10/05/2024	R053 On 07-November-24	12.80	Call	Bond Future	3598	4	4	4	0.00
10/05/2024	R053 On 07-November-24	12.81	Call	Bond Future	3633	4	4	4	0.00
10/05/2024	R053 On 07-November-24	12.79	Call	Bond Future	3562	4	4	4	0.00
10/05/2024	R053 On 07-November-24	12.79	Put	Bond Future	4456	5	4	5	0.00
10/05/2024	R053 On 07-November-24	12.81	Put	Bond Future	4388	5	4	5	0.00
10/05/2024	R053 On 07-November-24	12.80	Put	Bond Future	4422	5	4	5	0.00
10/05/2024	R053 On 06-February-25			Bond Future	13.06	93.5987	93.6000	93.5987	0.00
10/05/2024	R053 On 06-February-25	12.94	Call	Bond Future	4518	5	5	5	0.00
10/05/2024	R053 On 06-February-25	12.94	Put	Bond Future	5298	6	5	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
10/05/2024	R053 On 08-May-25			Bond Future	13.19	89.7747	89.7756	89.7747	0.00
10/05/2024	R053 On 08-May-25	12.64	Call	Bond Future	3668	4	4	4	0.00
10/05/2024	R053 On 08-May-25	12.64	Put	Bond Future	7459	8	7	8	0.00
10/05/2024	R053 On 07-August-25			Bond Future	13.36	91.6281	91.6247	91.6281	0.00
10/05/2024	R053 On 07-August-25	13.17	Call	Bond Future	5499	6	5	6	0.00
10/05/2024	R053 On 07-August-25	13.17	Put	Bond Future	6708	7	7	7	0.00
10/05/2024	R186 On 01-August-24			Bond Future	9.25	103.9221	103.8999	103.9221	82,871.00
10/05/2024	R186 On 01-August-24	8.69	Call	Bond Future	108	0	0	0	0.00
10/05/2024	R186 On 01-August-24	8.68	Call	Bond Future	104	0	0	0	0.00
10/05/2024	R186 On 01-August-24	8.70	Call	Bond Future	113	0	0	0	0.00
10/05/2024	R186 On 01-August-24	8.70	Put	Bond Future	1299	1	1	1	0.00
10/05/2024	R186 On 01-August-24	8.68	Put	Bond Future	1334	1	1	1	0.00
10/05/2024	R186 On 01-August-24	8.69	Put	Bond Future	1316	1	1	1	0.00
10/05/2024	R186 On 07-November-24			Bond Future	9.30	106.3985	106.3573	106.3985	34,925.00
10/05/2024	R186 On 07-November-24	9.14	Call	Bond Future	622	1	1	1	0.00
10/05/2024	R186 On 07-November-24	9.13	Call	Bond Future	612	1	1	1	0.00
10/05/2024	R186 On 07-November-24	9.15	Call	Bond Future	633	1	1	1	0.00
10/05/2024	R186 On 07-November-24	9.15	Put	Bond Future	921	1	1	1	0.00
10/05/2024	R186 On 07-November-24	9.13	Put	Bond Future	939	1	1	1	0.00
10/05/2024	R186 On 07-November-24	9.14	Put	Bond Future	930	1	1	1	0.00
10/05/2024	R186 On 06-February-25			Bond Future	9.37	103.4182	103.3549	103.4182	0.00
10/05/2024	R186 On 06-February-25	9.03	Call	Bond Future	605	1	1	1	0.00
10/05/2024	R186 On 06-February-25	9.03	Put	Bond Future	1190	1	1	1	0.00
10/05/2024	R186 On 08-May-25			Bond Future	9.46	105.6828	105.6175	105.6828	0.00
10/05/2024	R186 On 08-May-25	8.47	Call	Bond Future	291	0	0	0	0.00
10/05/2024	R186 On 08-May-25	8.47	Put	Bond Future	1772	2	2	2	0.00
10/05/2024	R186 On 07-August-25			Bond Future	9.68	102.5559	102.4841	102.5559	0.00
10/05/2024	R186 On 07-August-25	9.68	Call	Bond Future	914	1	1	1	0.00
10/05/2024	R186 On 07-August-25	9.22	Call	Bond Future	596	1	1	1	1,983.00
10/05/2024	R186 On 07-August-25	10.25	Call	Bond Future	1390	1	1	1	0.00
10/05/2024	R186 On 07-August-25	10.25	Put	Bond Future	680	1	1	1	1,983.00
10/05/2024	R186 On 07-August-25	9.22	Put	Bond Future	1179	1	1	1	0.00
10/05/2024	R186 On 07-August-25	9.68	Put	Bond Future	917	1	1	1	0.00
10/05/2024	R202 On 01-August-24			Bond Future	258.84	259.2236	258.8399	259.2236	441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R202 On 07-November-24			Bond Future	265.03	265.4681	265.0290	265.4681	460.00
10/05/2024	R202 On 06-February-25			Bond Future	265.61	266.1142	265.6126	266.1142	0.00
10/05/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
10/05/2024	R202 On 06-February-25	266.79	Put	Bond Future	1177	1	1	1	0.00
10/05/2024	R202 On 08-May-25			Bond Future	271.49	272.0056	271.4903	272.0056	0.00
10/05/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
10/05/2024	R202 On 08-May-25	272.31	Put	Bond Future	820	0	1	0	0.00
10/05/2024	R202 On 07-August-25			Bond Future	271.80	272.3400	271.8008	272.3400	0.00
10/05/2024	R202 On 07-August-25	271.60	Call	Bond Future	201	1	0	1	0.00
10/05/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
10/05/2024	R209 On 01-August-24			Bond Future	12.32	65.1692	65.1450	65.1692	13,660.00
10/05/2024	R209 On 01-August-24	11.79	Call	Bond Future	689	1	1	1	0.00
10/05/2024	R209 On 01-August-24	11.80	Call	Bond Future	703	1	1	1	0.00
10/05/2024	R209 On 01-August-24	11.78	Call	Bond Future	675	1	1	1	0.00
10/05/2024	R209 On 01-August-24	11.78	Put	Bond Future	3125	3	3	3	0.00
10/05/2024	R209 On 01-August-24	11.80	Put	Bond Future	3060	3	3	3	0.00
10/05/2024	R209 On 01-August-24	11.79	Put	Bond Future	3093	3	3	3	0.00
10/05/2024	R209 On 07-November-24			Bond Future	12.45	63.5645	63.5283	63.5645	5,237.00
10/05/2024	R209 On 07-November-24	12.22	Call	Bond Future	1992	2	2	2	0.00
10/05/2024	R209 On 07-November-24	12.23	Call	Bond Future	2013	2	2	2	0.00
10/05/2024	R209 On 07-November-24	12.21	Call	Bond Future	1970	2	2	2	0.00
10/05/2024	R209 On 07-November-24	12.21	Put	Bond Future	3019	3	3	3	0.00
10/05/2024	R209 On 07-November-24	12.23	Put	Bond Future	2972	3	3	3	0.00
10/05/2024	R209 On 07-November-24	12.22	Put	Bond Future	2995	3	3	3	0.00
10/05/2024	R209 On 06-February-25			Bond Future	12.58	64.9599	64.9098	64.9599	0.00
10/05/2024	R209 On 06-February-25	12.44	Call	Bond Future	2748	3	3	3	0.00
10/05/2024	R209 On 06-February-25	12.44	Put	Bond Future	3346	3	3	3	0.00
10/05/2024	R209 On 08-May-25			Bond Future	12.71	63.2250	63.1735	63.2250	0.00
10/05/2024	R209 On 08-May-25	11.89	Call	Bond Future	2007	2	2	2	0.00
10/05/2024	R209 On 08-May-25	11.89	Put	Bond Future	5614	6	6	6	0.00
10/05/2024	R209 On 07-August-25			Bond Future	12.87	64.5326	64.4768	64.5326	0.00
10/05/2024	R209 On 07-August-25	12.68	Call	Bond Future	3527	4	4	4	0.00
10/05/2024	R209 On 07-August-25	12.68	Put	Bond Future	4329	4	4	4	0.00
10/05/2024	R210 On 01-August-24			Bond Future	239.36	239.5171	239.3638	239.5171	1,336.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R210 On 07-November-24			Bond Future	241.74	241.9346	241.7355	241.9346	0.00
10/05/2024	R210 On 06-February-25			Bond Future	247.05	247.3038	247.0510	247.3038	0.00
10/05/2024	R210 On 06-February-25	239.61	Call	Bond Future	7441	8	7	8	0.00
10/05/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/05/2024	R210 On 08-May-25			Bond Future	249.08	249.3454	249.0849	249.3454	0.00
10/05/2024	R210 On 08-May-25	248.03	Call	Bond Future	1055	1	1	1	0.00
10/05/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
10/05/2024	R210 On 07-August-25			Bond Future	254.30	254.5759	254.2966	254.5759	0.00
10/05/2024	R210 On 07-August-25	248.44	Call	Bond Future	5857	6	6	6	0.00
10/05/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/05/2024	R213 On 01-August-24			Bond Future	11.11	84.1723	84.2098	84.1723	25,429.00
10/05/2024	R213 On 01-August-24	10.87	Call	Bond Future	1020	1	1	1	0.00
10/05/2024	R213 On 01-August-24	10.86	Call	Bond Future	1002	1	1	1	0.00
10/05/2024	R213 On 01-August-24	10.88	Call	Bond Future	1037	1	1	1	0.00
10/05/2024	R213 On 01-August-24	10.88	Put	Bond Future	1966	2	2	2	0.00
10/05/2024	R213 On 01-August-24	10.86	Put	Bond Future	2012	2	2	2	0.00
10/05/2024	R213 On 01-August-24	10.87	Put	Bond Future	1989	2	2	2	0.00
10/05/2024	R213 On 07-November-24			Bond Future	11.23	82.6159	82.6398	82.6159	10,413.00
10/05/2024	R213 On 07-November-24	11.22	Call	Bond Future	2073	2	2	2	0.00
10/05/2024	R213 On 07-November-24	11.21	Call	Bond Future	2052	2	2	2	0.00
10/05/2024	R213 On 07-November-24	11.23	Call	Bond Future	2094	2	2	2	0.00
10/05/2024	R213 On 07-November-24	11.23	Put	Bond Future	2104	2	2	2	0.00
10/05/2024	R213 On 07-November-24	11.21	Put	Bond Future	2140	2	2	2	0.00
10/05/2024	R213 On 07-November-24	11.22	Put	Bond Future	2122	2	2	2	0.00
10/05/2024	R213 On 06-February-25			Bond Future	11.37	84.4300	84.4374	84.4300	0.00
10/05/2024	R213 On 06-February-25	11.35	Call	Bond Future	2479	3	2	3	0.00
10/05/2024	R213 On 06-February-25	11.35	Put	Bond Future	2538	3	3	3	0.00
10/05/2024	R213 On 08-May-25			Bond Future	11.50	82.7163	82.7233	82.7163	0.00
10/05/2024	R213 On 08-May-25	10.52	Call	Bond Future	1360	1	1	1	0.00
10/05/2024	R213 On 08-May-25	10.52	Put	Bond Future	5026	5	5	5	0.00
10/05/2024	R213 On 07-August-25			Bond Future	11.67	84.4295	84.4325	84.4295	0.00
10/05/2024	R213 On 07-August-25	11.66	Call	Bond Future	3091	3	3	3	0.00
10/05/2024	R213 On 07-August-25	11.66	Put	Bond Future	3125	3	3	3	0.00
10/05/2024	R214 On 01-August-24			Bond Future	12.63	60.7017	60.6305	60.7017	11,102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R214 On 01-August-24	12.17	Call	Bond Future	826	1	1	1	0.00
10/05/2024	R214 On 01-August-24	12.18	Call	Bond Future	842	1	1	1	0.00
10/05/2024	R214 On 01-August-24	12.16	Call	Bond Future	810	1	1	1	0.00
10/05/2024	R214 On 01-August-24	12.16	Put	Bond Future	3017	3	3	3	0.00
10/05/2024	R214 On 01-August-24	12.18	Put	Bond Future	2953	3	3	3	0.00
10/05/2024	R214 On 01-August-24	12.17	Put	Bond Future	2985	3	3	3	0.00
10/05/2024	R214 On 07-November-24			Bond Future	12.76	58.8405	58.7571	58.8405	1,770.00
10/05/2024	R214 On 07-November-24	12.61	Call	Bond Future	2180	2	2	2	0.00
10/05/2024	R214 On 07-November-24	12.62	Call	Bond Future	2202	2	2	2	0.00
10/05/2024	R214 On 07-November-24	12.60	Call	Bond Future	2157	2	2	2	0.00
10/05/2024	R214 On 07-November-24	12.60	Put	Bond Future	2882	3	3	3	0.00
10/05/2024	R214 On 07-November-24	12.62	Put	Bond Future	2837	3	3	3	0.00
10/05/2024	R214 On 07-November-24	12.61	Put	Bond Future	2859	3	3	3	0.00
10/05/2024	R214 On 06-February-25			Bond Future	12.89	60.1322	60.0350	60.1322	0.00
10/05/2024	R214 On 06-February-25	12.71	Call	Bond Future	2689	3	3	3	0.00
10/05/2024	R214 On 06-February-25	12.71	Put	Bond Future	3495	4	3	4	0.00
10/05/2024	R214 On 08-May-25			Bond Future	13.02	58.1403	58.0407	58.1403	0.00
10/05/2024	R214 On 08-May-25	12.40	Call	Bond Future	2413	2	2	2	0.00
10/05/2024	R214 On 08-May-25	12.40	Put	Bond Future	5187	5	5	5	0.00
10/05/2024	R214 On 07-August-25			Bond Future	13.17	59.3429	59.2383	59.3429	0.00
10/05/2024	R214 On 07-August-25	12.97	Call	Bond Future	3587	4	4	4	0.00
10/05/2024	R214 On 07-August-25	12.97	Put	Bond Future	4436	4	4	4	0.00
10/05/2024	R248 On 01-August-24			Bond Future	12.81	73.7760	73.7471	73.7760	247,212.00
10/05/2024	R248 On 01-August-24	12.31	Call	Bond Future	916	1	1	1	0.00
10/05/2024	R248 On 01-August-24	12.32	Call	Bond Future	934	1	1	1	0.00
10/05/2024	R248 On 01-August-24	12.30	Call	Bond Future	898	1	1	1	0.00
10/05/2024	R248 On 01-August-24	12.30	Put	Bond Future	3789	4	4	4	0.00
10/05/2024	R248 On 01-August-24	12.32	Put	Bond Future	3709	4	4	4	0.00
10/05/2024	R248 On 01-August-24	12.31	Put	Bond Future	3749	4	4	4	0.00
10/05/2024	R248 On 07-November-24			Bond Future	12.95	71.0813	71.0391	71.0813	11,423.00
10/05/2024	R248 On 07-November-24	12.79	Call	Bond Future	2682	3	3	3	0.00
10/05/2024	R248 On 07-November-24	12.80	Call	Bond Future	2709	3	3	3	0.00
10/05/2024	R248 On 07-November-24	12.78	Call	Bond Future	2655	3	3	3	0.00
10/05/2024	R248 On 07-November-24	12.78	Put	Bond Future	3573	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2024	R248 On 07-November-24	12.80	Put	Bond Future	3518	4	4	4	0.00
10/05/2024	R248 On 07-November-24	12.79	Put	Bond Future	3545	4	4	4	0.00
10/05/2024	R248 On 06-February-25			Bond Future	13.09	72.6417	72.5840	72.6417	10,000.00
10/05/2024	R248 On 06-February-25	12.71	Call	Bond Future	2731	3	3	3	0.00
10/05/2024	R248 On 06-February-25	12.71	Put	Bond Future	4763	5	5	5	0.00
10/05/2024	R248 On 08-May-25			Bond Future	13.22	69.7780	69.7189	69.7780	0.00
10/05/2024	R248 On 08-May-25	12.60	Call	Bond Future	2815	3	3	3	0.00
10/05/2024	R248 On 08-May-25	12.60	Put	Bond Future	6153	6	6	6	0.00
10/05/2024	R248 On 07-August-25			Bond Future	13.38	71.2203	71.1565	71.2203	0.00
10/05/2024	R248 On 07-August-25	13.21	Call	Bond Future	4294	5	4	5	0.00
10/05/2024	R248 On 07-August-25	13.21	Put	Bond Future	5172	5	5	5	0.00
10/05/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/05/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00