



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 10/06/2024 TO: 10/06/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	2025 On 01-August-24			Bond Future	182.00	181.9688	181.9953	181.9688	4,870.00
10/06/2024	2025 On 07-November-24			Bond Future	186.35	186.3184	186.3458	186.3184	4,944.00
10/06/2024	2029 On 01-August-24			Bond Future	130.99	130.6145	130.9855	130.6145	9,594.00
10/06/2024	2029 On 07-November-24			Bond Future	132.71	132.3318	132.7118	132.3318	62.00
10/06/2024	2029 On 06-February-25			Bond Future	135.65	135.2640	135.6527	135.2640	0.00
10/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	3253	3	3	3	0.00
10/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/06/2024	2029 On 08-May-25			Bond Future	137.22	136.8178	137.2155	136.8178	0.00
10/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	635	1	1	1	0.00
10/06/2024	2029 On 07-August-25			Bond Future	140.15	139.7473	140.1540	139.7473	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
10/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	2744	2	3	2	0.00
10/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
10/06/2024	2030 On 01-August-24			Bond Future	10.45	89.5699	90.1084	89.5699	116,774.00
10/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	875	1	1	1	0.00
10/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	894	1	1	1	0.00
10/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	856	1	1	1	0.00
10/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	588	0	1	0	600.00
10/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	1617	1	2	1	600.00
10/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	3413	3	3	3	0.00
10/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	174	0	0	0	600.00
10/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	1499	2	1	2	0.00
10/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	612	1	1	1	0.00
10/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	1148	1	1	1	0.00
10/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	1109	1	1	1	0.00
10/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	1129	1	1	1	0.00
10/06/2024	2030 On 07-November-24			Bond Future	10.54	91.6874	92.2386	91.6874	46,518.00
10/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2116	2	2	2	0.00
10/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2094	2	2	2	0.00
10/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2138	2	2	2	0.00
10/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1113	1	1	1	600.00
10/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2029	2	2	2	600.00
10/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	5250	5	5	5	0.00
10/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	367	0	0	0	600.00
10/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1404	2	1	2	0.00
10/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	2340	3	2	3	0.00
10/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	1331	2	1	2	0.00
10/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1360	2	1	2	0.00
10/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	1345	2	1	2	0.00
10/06/2024	2030 On 06-February-25			Bond Future	10.64	89.6868	90.2504	89.6868	0.00
10/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2123	2	2	2	0.00
10/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1979	2	2	2	0.00
10/06/2024	2030 On 08-May-25			Bond Future	10.76	91.6490	92.2251	91.6490	0.00
10/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1123	1	1	1	0.00
10/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	4827	4	5	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
10/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	1621	1	2	1	1,640.00
10/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2254	2	2	2	2,280.00
10/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	5893	5	6	5	0.00
10/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	902	1	1	1	2,280.00
10/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2488	3	2	3	0.00
10/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	1179	1	1	1	1,640.00
10/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	3163	4	3	4	0.00
10/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3996	4	4	4	0.00
10/06/2024	2030 On 07-August-25			Bond Future	10.91	89.5768	90.1656	89.5768	0.00
10/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	2918	3	3	3	0.00
10/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	5123	5	5	5	0.00
10/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	1822	2	2	2	1,054.00
10/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1314	1	1	1	1,054.00
10/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	3241	4	3	4	0.00
10/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	2283	3	2	3	0.00
10/06/2024	2032 On 01-August-24			Bond Future	11.34	86.7384	87.3210	86.7384	94,251.00
10/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	773	1	1	1	0.00
10/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	754	1	1	1	0.00
10/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	793	1	1	1	0.00
10/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	5323	5	5	5	0.00
10/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	1977	2	2	2	600.00
10/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	4439	4	4	4	0.00
10/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	715	1	1	1	600.00
10/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	2133	2	2	2	0.00
10/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	1650	1	2	1	120.00
10/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	943	1	1	1	0.00
10/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	716	1	1	1	100.00
10/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	781	1	1	1	0.00
10/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	220	0	0	0	600.00
10/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1770	2	2	2	0.00
10/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	142	0	0	0	11,000.00
10/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1665	2	2	2	0.00
10/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1717	2	2	2	0.00
10/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1691	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
10/06/2024	2032 On 07-November-24			Bond Future	11.47	84.6213	85.2178	84.6213	52,889.00
10/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2096	2	2	2	0.00
10/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2120	2	2	2	0.00
10/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2073	2	2	2	0.00
10/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	1320	1	1	1	600.00
10/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	2417	2	2	2	600.00
10/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	6624	6	7	6	0.00
10/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	8062	8	8	8	0.00
10/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	2495	2	2	2	1,615.00
10/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	269	0	0	0	1,615.00
10/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1741	2	2	2	0.00
10/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	438	1	0	1	600.00
10/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1793	2	2	2	0.00
10/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2902	3	3	3	0.00
10/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	2059	2	2	2	0.00
10/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	2019	2	2	2	0.00
10/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	2039	2	2	2	0.00
10/06/2024	2032 On 06-February-25			Bond Future	11.59	86.4759	87.0857	86.4759	0.00
10/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	2862	3	3	3	0.00
10/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	2324	3	2	3	0.00
10/06/2024	2032 On 08-May-25			Bond Future	11.73	84.2005	84.8239	84.2005	0.00
10/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	1563	1	2	1	0.00
10/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	5044	5	5	5	0.00
10/06/2024	2032 On 07-August-25			Bond Future	11.89	85.9801	86.6170	85.9801	0.00
10/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	3692	3	4	3	0.00
10/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	3207	4	3	4	0.00
10/06/2024	2033 On 01-August-24			Bond Future	122.68	122.6571	122.6771	122.6571	7,742.00
10/06/2024	2033 On 07-November-24			Bond Future	124.11	124.0861	124.1068	124.0861	0.00
10/06/2024	2033 On 06-February-25			Bond Future	126.86	126.8357	126.8571	126.8357	0.00
10/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	1917	2	2	2	0.00
10/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/06/2024	2033 On 08-May-25			Bond Future	128.12	128.1025	128.1247	128.1025	0.00
10/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	2495	3	2	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
10/06/2024	2033 On 07-August-25			Bond Future	130.87	130.8454	130.8685	130.8454	0.00
10/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	2219	2	2	2	0.00
10/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/06/2024	2037 On 01-August-24			Bond Future	12.47	74.8079	75.3342	74.8079	189,517.00
10/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	614	1	1	1	0.00
10/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	630	1	1	1	1,383.00
10/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	598	0	1	0	0.00
10/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	6529	6	7	6	0.00
10/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	3820	3	4	3	0.00
10/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	376	1	0	1	1,383.00
10/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	93	0	0	0	1,383.00
10/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	2563	3	3	3	0.00
10/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	2490	3	2	3	0.00
10/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	2526	3	3	3	0.00
10/06/2024	2037 On 07-November-24			Bond Future	12.61	76.5764	77.1152	76.5764	14,225.00
10/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	2319	2	2	2	0.00
10/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	2293	2	2	2	0.00
10/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	2346	2	2	2	0.00
10/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	2424	3	2	3	0.00
10/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	2471	3	2	3	0.00
10/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	2447	3	2	3	0.00
10/06/2024	2037 On 06-February-25			Bond Future	12.74	73.9937	74.5444	73.9937	0.00
10/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	3145	3	3	3	0.00
10/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	3061	3	3	3	0.00
10/06/2024	2037 On 08-May-25			Bond Future	12.89	75.6119	76.1749	75.6119	3,975.00
10/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	2303	2	2	2	0.00
10/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	5017	5	5	5	7,500.00
10/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	2926	3	3	3	15,000.00
10/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	4872	5	5	5	7,500.00
10/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2950	3	3	3	0.00
10/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4594	5	5	5	0.00
10/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2864	3	3	3	0.00
10/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	5480	6	5	6	0.00
10/06/2024	2037 On 07-August-25			Bond Future	13.06	72.9484	73.5237	72.9484	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
10/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	4052	4	4	4	0.00
10/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	4300	5	4	5	0.00
10/06/2024	2038 On 01-August-24			Bond Future	130.59	130.5635	130.5860	130.5635	3,162.00
10/06/2024	2038 On 07-November-24			Bond Future	133.71	133.6844	133.7076	133.6844	425.00
10/06/2024	2038 On 06-February-25			Bond Future	134.54	134.5211	134.5449	134.5211	0.00
10/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	685	1	1	1	0.00
10/06/2024	2038 On 08-May-25			Bond Future	137.52	137.4966	137.5214	137.4966	0.00
10/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	2159	2	2	2	0.00
10/06/2024	2038 On 07-August-25			Bond Future	138.29	138.2658	138.2917	138.2658	0.00
10/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	1268	1	1	1	0.00
10/06/2024	2040 On 01-August-24			Bond Future	12.70	74.7825	75.3113	74.7825	42,643.00
10/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	636	1	1	1	0.00
10/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	619	1	1	1	0.00
10/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	653	1	1	1	0.00
10/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	2264	2	2	2	7,500.00
10/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	4335	4	4	4	0.00
10/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	554	0	1	0	680.00
10/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	2028	2	2	2	0.00
10/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	1095	1	1	1	680.00
10/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	2895	3	3	3	0.00
10/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	341	0	0	0	680.00
10/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	964	1	1	1	0.00
10/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	2656	3	3	3	0.00
10/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	2735	3	3	3	0.00
10/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	2695	3	3	3	0.00
10/06/2024	2040 On 07-November-24			Bond Future	12.84	76.5503	77.0917	76.5503	84,630.00
10/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	2572	2	3	2	0.00
10/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	2514	2	3	2	0.00
10/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	2543	2	3	2	0.00
10/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	891	1	1	1	640.00
10/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	1878	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
10/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	3467	3	3	3	0.00
10/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1868	2	2	2	640.00
10/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	3175	4	3	4	640.00
10/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4977	5	5	5	0.00
10/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2502	3	3	3	0.00
10/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2526	3	3	3	0.00
10/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2478	3	2	3	0.00
10/06/2024	2040 On 06-February-25			Bond Future	12.98	73.7164	74.2698	73.7164	14.00
10/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	3192	3	3	3	0.00
10/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	3348	4	3	4	0.00
10/06/2024	2040 On 08-May-25			Bond Future	13.13	75.3283	75.8940	75.3283	3,900.00
10/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	2740	3	3	3	0.00
10/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3009	3	3	3	15,000.00
10/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	5044	5	5	5	7,500.00
10/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	4836	5	5	5	7,500.00
10/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	3190	3	3	3	0.00
10/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4975	5	5	5	0.00
10/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	5345	6	5	6	0.00
10/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3325	4	3	4	0.00
10/06/2024	2040 On 07-August-25			Bond Future	13.30	72.4078	72.9859	72.4078	0.00
10/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	4411	4	4	4	0.00
10/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4448	5	4	5	0.00
10/06/2024	2044 On 01-August-24			Bond Future	12.76	70.9945	71.5252	70.9945	120,554.00
10/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	458	0	0	0	0.00
10/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	472	0	0	0	0.00
10/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	444	0	0	0	0.00
10/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	2205	2	2	2	0.00
10/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	3133	3	3	3	0.00
10/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	572	1	1	1	15,000.00
10/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	936	1	1	1	5,000.00
10/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	3131	4	3	4	0.00
10/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	3043	3	3	3	0.00
10/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	3087	4	3	4	0.00
10/06/2024	2044 On 07-November-24			Bond Future	12.89	72.6729	73.2162	72.6729	234.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	2586	2	3	2	0.00
10/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	2558	2	3	2	0.00
10/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	2615	2	3	2	0.00
10/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2473	3	2	3	0.00
10/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2522	3	3	3	0.00
10/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2497	3	2	3	0.00
10/06/2024	2044 On 06-February-25			Bond Future	13.02	69.8792	70.4346	69.8792	0.00
10/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	3201	3	3	3	0.00
10/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	3226	4	3	4	0.00
10/06/2024	2044 On 08-May-25			Bond Future	13.17	71.4072	71.9749	71.4072	0.00
10/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	2865	3	3	3	0.00
10/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	5215	6	5	6	0.00
10/06/2024	2044 On 07-August-25			Bond Future	13.33	68.5289	69.1091	68.5289	0.00
10/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	4487	4	4	4	0.00
10/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4416	5	4	5	0.00
10/06/2024	2046 On 01-August-24			Bond Future	113.19	113.1694	113.1885	113.1694	12,767.00
10/06/2024	2046 On 07-November-24			Bond Future	113.69	113.6670	113.6867	113.6670	4,862.00
10/06/2024	2046 On 06-February-25			Bond Future	116.21	116.1854	116.2057	116.1854	0.00
10/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	2196	2	2	2	0.00
10/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/06/2024	2046 On 08-May-25			Bond Future	116.52	116.4944	116.5155	116.4944	0.00
10/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	5454	5	5	5	0.00
10/06/2024	2046 On 07-August-25			Bond Future	119.01	118.9871	119.0090	118.9871	0.00
10/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	319	0	0	0	0.00
10/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/06/2024	2050 On 01-August-24			Bond Future	111.99	111.4977	111.9853	111.4977	11,361.00
10/06/2024	2050 On 07-November-24			Bond Future	114.66	114.1628	114.6623	114.1628	4,091.00
10/06/2024	2050 On 06-February-25			Bond Future	114.84	114.3246	114.8355	114.3246	0.00
10/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	765	1	1	1	0.00
10/06/2024	2050 On 08-May-25			Bond Future	117.38	116.8533	117.3759	116.8533	0.00
10/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	3784	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
10/06/2024	2050 On 07-August-25			Bond Future	117.47	116.9311	117.4652	116.9311	0.00
10/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
10/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	2425	3	2	3	0.00
10/06/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	AL37 On 01-August-24			Index Future	963.73	958.0870	963.7320	958.0870	0.00
10/06/2024	AL37 On 07-November-24			Index Future	986.52	980.7390	986.5190	980.7390	0.00
10/06/2024	AL37 On 06-February-25			Index Future	1008.16	1002.2450	1008.1590	1002.2450	0.00
10/06/2024	AL37 On 08-May-25			Index Future	1030.26	1024.2040	1030.2550	1024.2040	0.00
10/06/2024	AL37 On 07-August-25			Index Future	1052.13	1045.9350	1052.1260	1045.9350	0.00
10/06/2024	AL7T On 01-August-24			Index Future	1113.53	1106.1960	1113.5290	1106.1960	0.00
10/06/2024	AL7T On 07-November-24			Index Future	1139.86	1132.3490	1139.8590	1132.3490	0.00
10/06/2024	AL7T On 06-February-25			Index Future	1164.86	1157.1810	1164.8620	1157.1810	0.00
10/06/2024	AL7T On 08-May-25			Index Future	1190.39	1182.5340	1190.3920	1182.5340	0.00
10/06/2024	AL7T On 07-August-25			Index Future	1215.66	1207.6240	1215.6630	1207.6240	0.00
10/06/2024	ALBI On 01-August-24			Index Future	969.70	963.9570	969.6970	963.9570	126.00
10/06/2024	ALBI On 07-November-24			Index Future	992.63	986.7470	992.6250	986.7470	16.00
10/06/2024	ALBI On 06-February-25			Index Future	1014.40	1008.3850	1014.3990	1008.3850	0.00
10/06/2024	ALBI On 08-May-25			Index Future	1036.63	1030.4790	1036.6320	1030.4790	0.00
10/06/2024	ALBI On 07-August-25			Index Future	1058.64	1052.3430	1058.6380	1052.3430	0.00
10/06/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C038 On 31-January-38			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
10/06/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/06/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/06/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/06/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	CS33 On 15-September-33			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
10/06/2024	ES33 On 01-August-24			Bond Future	12.89	74.0877	74.5049	74.0877	0.00
10/06/2024	ES33 On 07-November-24			Bond Future	13.07	72.0555	72.4827	72.0555	0.00
10/06/2024	ES33 On 06-February-25			Bond Future	13.25	73.6515	74.0883	73.6515	0.00
10/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	357	0	0	0	0.00
10/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
10/06/2024	ES33 On 08-May-25			Bond Future	13.44	71.4751	71.9218	71.4751	0.00
10/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
10/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	2850	3	3	3	0.00
10/06/2024	ES33 On 07-August-25			Bond Future	13.65	73.0008	73.4574	73.0008	0.00
10/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	0	0	0	0	0.00
10/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	347	1	0	1	0.00
10/06/2024	ES42 On 01-August-24			Bond Future	13.23	69.7684	70.2820	69.7684	0.00
10/06/2024	ES42 On 07-November-24			Bond Future	13.39	67.1674	67.6933	67.1674	0.00
10/06/2024	ES42 On 06-February-25			Bond Future	13.54	68.6545	69.1923	68.6545	0.00
10/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	799	0	1	0	0.00
10/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/06/2024	ES42 On 08-May-25			Bond Future	13.70	65.9033	66.4530	65.9033	0.00
10/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
10/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	2178	3	2	3	0.00
10/06/2024	ES42 On 07-August-25			Bond Future	13.88	67.3073	67.8691	67.3073	0.00
10/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	0	0	0	0	0.00
10/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	403	1	0	1	0.00
10/06/2024	GOVI On 01-August-24			GOVI	955.27	949.5950	955.2710	949.5950	724.00
10/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	118810	6	12	6	0.00
10/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	118910	6	12	6	0.00
10/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	119010	6	12	6	0.00
10/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 07-November-24			GOVI	977.86	972.0460	977.8580	972.0460	0.00
10/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	290580	23	29	23	0.00
10/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	290780	23	29	23	0.00
10/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	290680	23	29	23	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
10/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 06-February-25			GOVI	999.31	993.3620	999.3080	993.3620	0.00
10/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	273080	21	27	21	0.00
10/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 08-May-25			GOVI	1021.21	1015.1260	1021.2100	1015.1260	0.00
10/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
10/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	7900	7	1	7	0.00
10/06/2024	GOVI On 07-August-25			GOVI	1042.89	1036.6640	1042.8890	1036.6640	0.00
10/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	318890	26	32	26	0.00
10/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/06/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/06/2024	IGOV On 01-August-24			Index Future	349.58	349.0000	349.5780	349.0000	587.00
10/06/2024	IGOV On 07-November-24			Index Future	357.94	357.3420	357.9350	357.3420	16.00
10/06/2024	IGOV On 06-February-25			Index Future	365.87	365.2610	365.8690	365.2610	0.00
10/06/2024	IGOV On 08-May-25			Index Future	373.97	373.3450	373.9690	373.3450	0.00
10/06/2024	IGOV On 07-August-25			Index Future	381.99	381.3450	381.9880	381.3450	0.00
10/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/06/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.35	91.6550	91.6550	91.6550	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
10/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
10/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
10/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
10/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
10/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
10/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
10/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
10/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/06/2024	R035 On 01-August-24			Bond Future	12.09	84.3852	84.9109	84.3852	67,303.00
10/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	751	1	1	1	0.00
10/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	732	1	1	1	0.00
10/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	770	1	1	1	0.00
10/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	5017	5	5	5	0.00
10/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	4891	4	5	4	0.00
10/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	5655	5	6	5	0.00
10/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	5526	5	6	5	0.00
10/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	2713	2	3	2	0.00
10/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	2535	2	3	2	0.00
10/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	1721	1	2	1	5,100.00
10/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	744	1	1	1	5,100.00
10/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	676	1	1	1	2,740.00
10/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	159	0	0	0	8,000.00
10/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	148	0	0	0	0.00
10/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	1176	1	1	1	0.00
10/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	220	0	0	0	7,500.00
10/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	206	0	0	0	8,650.00
10/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	2221	3	2	3	0.00
10/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	2289	3	2	3	0.00
10/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	2255	3	2	3	0.00
10/06/2024	R035 On 07-November-24			Bond Future	12.23	81.8645	82.4027	81.8645	84,386.00
10/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	2252	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
10/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	2279	2	2	2	0.00
10/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	2226	2	2	2	0.00
10/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	5651	5	6	5	0.00
10/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	2305	2	2	2	1,000.00
10/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	886	1	1	1	1,000.00
10/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	2456	3	2	3	0.00
10/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	2527	3	3	3	0.00
10/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	2479	3	2	3	0.00
10/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	2503	3	3	3	0.00
10/06/2024	R035 On 06-February-25			Bond Future	12.37	83.6589	84.2091	83.6589	0.00
10/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	3188	3	3	3	0.00
10/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	3000	3	3	3	0.00
10/06/2024	R035 On 08-May-25			Bond Future	12.51	80.9721	81.5346	80.9721	0.00
10/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2085	2	2	2	0.00
10/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	6113	6	6	6	0.00
10/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	4202	4	4	4	0.00
10/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	1559	1	2	1	400.00
10/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	3313	4	3	4	400.00
10/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	6792	7	7	7	0.00
10/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	2256	2	2	2	400.00
10/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	5678	6	6	6	0.00
10/06/2024	R035 On 07-August-25			Bond Future	12.67	82.6837	83.2585	82.6837	0.00
10/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	4037	4	4	4	0.00
10/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	4150	4	4	4	0.00
10/06/2024	R053 On 01-August-24			Bond Future	12.68	95.2809	95.9755	95.2809	0.00
10/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	4105	4	4	4	0.00
10/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	4005	4	4	4	0.00
10/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	4055	4	4	4	0.00
10/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	877	1	1	1	0.00
10/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	894	1	1	1	0.00
10/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	861	1	1	1	0.00
10/06/2024	R053 On 07-November-24			Bond Future	12.81	91.6607	92.3717	91.6607	0.00
10/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	3340	3	3	3	0.00
10/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	3303	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
10/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	3377	3	3	3	0.00
10/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	3369	4	3	4	0.00
10/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	3433	4	3	4	0.00
10/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	3401	4	3	4	0.00
10/06/2024	R053 On 06-February-25			Bond Future	12.94	93.6693	94.3961	93.6693	0.00
10/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	4261	4	4	4	0.00
10/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	4245	5	4	5	0.00
10/06/2024	R053 On 08-May-25			Bond Future	13.07	89.8456	90.5886	89.8456	0.00
10/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	3587	3	4	3	0.00
10/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	6566	7	7	7	0.00
10/06/2024	R053 On 07-August-25			Bond Future	13.22	91.7420	92.5012	91.7420	0.00
10/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	5411	5	5	5	0.00
10/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	5744	6	6	6	0.00
10/06/2024	R186 On 01-August-24			Bond Future	9.06	104.0923	104.3214	104.0923	84,273.00
10/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	64	0	0	0	0.00
10/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	68	0	0	0	0.00
10/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	60	0	0	0	0.00
10/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	868	1	1	1	0.00
10/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	833	1	1	1	0.00
10/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	851	1	1	1	0.00
10/06/2024	R186 On 07-November-24			Bond Future	9.08	106.5533	106.7879	106.5533	23,884.00
10/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	745	1	1	1	0.00
10/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	757	1	1	1	0.00
10/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	733	1	1	1	0.00
10/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	629	1	1	1	0.00
10/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	615	1	1	1	0.00
10/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	622	1	1	1	0.00
10/06/2024	R186 On 06-February-25			Bond Future	9.10	103.5730	103.8131	103.5730	0.00
10/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	736	1	1	1	0.00
10/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	862	1	1	1	0.00
10/06/2024	R186 On 08-May-25			Bond Future	9.15	105.8398	106.0853	105.8398	0.00
10/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	361	0	0	0	0.00
10/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1373	2	1	2	0.00
10/06/2024	R186 On 07-August-25			Bond Future	9.26	102.7633	103.0145	102.7633	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
10/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1162	1	1	1	0.00
10/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	789	1	1	1	1,983.00
10/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1696	2	2	2	0.00
10/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	456	1	0	1	1,983.00
10/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	842	1	1	1	0.00
10/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	634	1	1	1	0.00
10/06/2024	R202 On 01-August-24			Bond Future	258.06	257.8125	258.0577	257.8125	481.00
10/06/2024	R202 On 07-November-24			Bond Future	264.23	263.9752	264.2265	263.9752	460.00
10/06/2024	R202 On 06-February-25			Bond Future	264.85	264.5893	264.8467	264.5893	0.00
10/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
10/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	1943	2	2	2	0.00
10/06/2024	R202 On 08-May-25			Bond Future	270.71	270.4426	270.7064	270.4426	0.00
10/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
10/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	1604	2	2	2	0.00
10/06/2024	R202 On 07-August-25			Bond Future	271.14	270.8725	271.1430	270.8725	0.00
10/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
10/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	457	1	0	1	0.00
10/06/2024	R209 On 01-August-24			Bond Future	12.18	65.3062	65.7470	65.3062	11,477.00
10/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	514	0	1	0	0.00
10/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	500	0	0	0	0.00
10/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	528	0	1	0	0.00
10/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	2282	3	2	3	0.00
10/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	2348	3	2	3	0.00
10/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	2315	3	2	3	0.00
10/06/2024	R209 On 07-November-24			Bond Future	12.31	63.6927	64.1439	63.6927	5,237.00
10/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	1912	2	2	2	0.00
10/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	1889	2	2	2	0.00
10/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	1934	2	2	2	0.00
10/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	2278	3	2	3	0.00
10/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	2322	3	2	3	0.00
10/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	2300	3	2	3	0.00
10/06/2024	R209 On 06-February-25			Bond Future	12.43	65.0886	65.5499	65.0886	0.00
10/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	2762	3	3	3	0.00
10/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2720	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
10/06/2024	R209 On 08-May-25			Bond Future	12.56	63.3556	63.8271	63.3556	0.00
10/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	1953	2	2	2	0.00
10/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4906	5	5	5	0.00
10/06/2024	R209 On 07-August-25			Bond Future	12.70	64.6945	65.1764	64.6945	0.00
10/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	3683	3	4	3	0.00
10/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3785	4	4	4	0.00
10/06/2024	R210 On 01-August-24			Bond Future	239.11	239.0733	239.1085	239.0733	1,448.00
10/06/2024	R210 On 07-November-24			Bond Future	241.48	241.4416	241.4778	241.4416	0.00
10/06/2024	R210 On 06-February-25			Bond Future	246.83	246.7912	246.8289	246.7912	0.00
10/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7219	7	7	7	0.00
10/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/06/2024	R210 On 08-May-25			Bond Future	248.86	248.8236	248.8627	248.8236	0.00
10/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	833	1	1	1	0.00
10/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
10/06/2024	R210 On 07-August-25			Bond Future	254.19	254.1498	254.1908	254.1498	0.00
10/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	5751	6	6	6	0.00
10/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/06/2024	R213 On 01-August-24			Bond Future	10.96	84.2964	84.7999	84.2964	24,579.00
10/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	937	1	1	1	0.00
10/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	957	1	1	1	0.00
10/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	916	1	1	1	0.00
10/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	1336	2	1	2	0.00
10/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	1295	2	1	2	0.00
10/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	1316	2	1	2	0.00
10/06/2024	R213 On 07-November-24			Bond Future	11.08	82.7276	83.2431	82.7276	52,519.00
10/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2129	2	2	2	0.00
10/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2152	2	2	2	0.00
10/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2107	2	2	2	0.00
10/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1591	2	2	2	0.00
10/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1558	2	2	2	0.00
10/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1574	2	2	2	0.00
10/06/2024	R213 On 06-February-25			Bond Future	11.20	84.5411	85.0682	84.5411	0.00
10/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	2621	2	3	2	0.00
10/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	2050	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
10/06/2024	R213 On 08-May-25			Bond Future	11.32	82.8285	83.3674	82.8285	0.00
10/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1360	1	1	1	0.00
10/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	4383	5	4	5	0.00
10/06/2024	R213 On 07-August-25			Bond Future	11.47	84.5809	85.1315	84.5809	0.00
10/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	3374	3	3	3	0.00
10/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2709	3	3	3	0.00
10/06/2024	R214 On 01-August-24			Bond Future	12.49	60.7884	61.2621	60.7884	15,836.00
10/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	603	0	1	0	0.00
10/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	587	0	1	0	0.00
10/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	619	1	1	1	0.00
10/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	2099	2	2	2	0.00
10/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	2163	3	2	3	0.00
10/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	2131	2	2	2	0.00
10/06/2024	R214 On 07-November-24			Bond Future	12.62	58.9183	59.4032	58.9183	1,770.00
10/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2108	2	2	2	0.00
10/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2084	2	2	2	0.00
10/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2132	2	2	2	0.00
10/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	2120	2	2	2	0.00
10/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	2162	2	2	2	0.00
10/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	2141	2	2	2	0.00
10/06/2024	R214 On 06-February-25			Bond Future	12.74	60.2097	60.7054	60.2097	0.00
10/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	2690	2	3	2	0.00
10/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2826	3	3	3	0.00
10/06/2024	R214 On 08-May-25			Bond Future	12.86	58.2187	58.7254	58.2187	0.00
10/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	2362	2	2	2	0.00
10/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4451	5	4	5	0.00
10/06/2024	R214 On 07-August-25			Bond Future	13.00	59.4493	59.9670	59.4493	0.00
10/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	3738	3	4	3	0.00
10/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3858	4	4	4	0.00
10/06/2024	R248 On 01-August-24			Bond Future	12.66	74.0602	74.6021	74.0602	251,750.00
10/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	670	1	1	1	0.00
10/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	689	1	1	1	0.00
10/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	652	1	1	1	0.00
10/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	2689	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
10/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	2609	3	3	3	0.00
10/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	2649	3	3	3	0.00
10/06/2024	R248 On 07-November-24			Bond Future	12.79	71.3589	71.9137	71.3589	11,427.00
10/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	2621	2	3	2	0.00
10/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	2651	2	3	2	0.00
10/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	2592	2	3	2	0.00
10/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2636	3	3	3	0.00
10/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2586	3	3	3	0.00
10/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2610	3	3	3	0.00
10/06/2024	R248 On 06-February-25			Bond Future	12.92	72.9230	73.4901	72.9230	10,000.00
10/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	2726	2	3	2	0.00
10/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3852	4	4	4	0.00
10/06/2024	R248 On 08-May-25			Bond Future	13.05	70.0646	70.6444	70.0646	0.00
10/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	2824	3	3	3	0.00
10/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	5236	6	5	6	0.00
10/06/2024	R248 On 07-August-25			Bond Future	13.19	71.5449	72.1373	71.5449	0.00
10/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	4495	4	4	4	0.00
10/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4392	5	4	5	0.00
10/06/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/06/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00