



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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	2025 On 07-November-24			Bond Future	184.98	184.9949	184.9793	184.9949	9,276.00
10/10/2024	2029 On 07-November-24			Bond Future	133.66	133.6024	133.6628	133.6024	7,734.00
10/10/2024	2029 On 06-February-25			Bond Future	136.44	136.3803	136.4425	136.3803	0.00
10/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	4042	4	4	4	0.00
10/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2029 On 08-May-25			Bond Future	137.78	137.7113	137.7755	137.7113	0.00
10/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
10/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	74	0	0	0	0.00
10/10/2024	2029 On 07-August-25			Bond Future	140.41	140.3449	140.4114	140.3449	0.00
10/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	3001	3	3	3	0.00
10/10/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2029 On 06-November-25			Bond Future	141.59	141.5183	141.5869	141.5183	0.00
10/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1797	2	2	2	0.00
10/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2030 On 07-November-24			Bond Future	9.12	97.5832	97.6656	97.5832	181,968.00
10/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	6198	6	6	6	0.00
10/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	6162	6	6	6	0.00
10/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	6235	6	6	6	0.00
10/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	4203	4	4	4	600.00
10/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	6052	6	6	6	600.00
10/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	10310	10	10	10	0.00
10/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
10/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
10/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2030 On 06-February-25			Bond Future	9.17	95.5781	95.6626	95.5781	28,826.00
10/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	5623	6	6	6	0.00
10/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	446	0	0	0	800.00
10/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	1183	1	1	1	800.00
10/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	2435	2	2	2	0.00
10/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	467	0	0	0	800.00
10/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1133	1	1	1	0.00
10/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2323	2	2	2	0.00
10/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	67	0	0	0	0.00
10/10/2024	2030 On 08-May-25			Bond Future	9.24	97.4840	97.5707	97.4840	0.00
10/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	3168	3	3	3	0.00
10/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	9039	9	9	9	0.00
10/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	4243	4	4	4	1,640.00
10/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	10356	10	10	10	0.00
10/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	5387	5	5	5	2,280.00
10/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1427	1	1	1	800.00
10/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	3332	3	3	3	0.00
10/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	685	1	1	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1650	2	2	2	0.00
10/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	2760	3	3	3	0.00
10/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	647	1	1	1	800.00
10/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	19	0	0	0	2,280.00
10/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	276	0	0	0	0.00
10/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	46	0	0	0	1,640.00
10/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	439	0	0	0	0.00
10/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	695	1	1	1	0.00
10/10/2024	2030 On 07-August-25			Bond Future	9.35	95.3136	95.4026	95.3136	0.00
10/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	6247	6	6	6	0.00
10/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	9162	9	9	9	0.00
10/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	4483	4	4	4	1,054.00
10/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	115	0	0	0	1,054.00
10/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	665	1	1	1	0.00
10/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	375	0	0	0	0.00
10/10/2024	2030 On 06-November-25			Bond Future	9.48	97.0673	97.1585	97.0673	0.00
10/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	2181	2	2	2	0.00
10/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	1990	2	2	2	0.00
10/10/2024	2032 On 07-November-24			Bond Future	9.78	92.9209	93.0239	92.9209	98,910.00
10/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	7865	8	8	8	0.00
10/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	7909	8	8	8	0.00
10/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	7821	8	8	8	0.00
10/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	8561	8	9	8	1,615.00
10/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	15598	15	16	15	0.00
10/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	3941	4	4	4	0.00
10/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	8431	8	8	8	600.00
10/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13993	14	14	14	0.00
10/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	6230	6	6	6	600.00
10/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	650	1	1	1	50.00
10/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	1086	1	1	1	100.00
10/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	959	1	1	1	0.00
10/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	588	1	1	1	0.00
10/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	519	1	1	1	0.00
10/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	817	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
10/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
10/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	6	0	0	0	0.00
10/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	45	0	0	0	200.00
10/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
10/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	1	0	0	0	0.00
10/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	2	0	0	0	0.00
10/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1	0	0	0	0.00
10/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1	0	0	0	0.00
10/10/2024	2032 On 06-February-25			Bond Future	9.85	94.8301	94.9355	94.8301	24,546.00
10/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	8439	8	8	8	0.00
10/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	631	1	1	1	800.00
10/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1647	2	2	2	800.00
10/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3934	4	4	4	0.00
10/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	413	0	0	0	800.00
10/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1335	1	1	1	0.00
10/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	2736	3	3	3	0.00
10/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	51	0	0	0	0.00
10/10/2024	2032 On 08-May-25			Bond Future	9.94	92.5582	92.6662	92.5582	0.00
10/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	5035	5	5	5	0.00
10/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	974	1	1	1	800.00
10/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1968	2	2	2	800.00
10/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	5250	5	5	5	0.00
10/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	628	1	1	1	800.00
10/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2064	2	2	2	0.00
10/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	3431	4	3	4	0.00
10/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	674	1	1	1	0.00
10/10/2024	2032 On 07-August-25			Bond Future	10.05	94.3036	94.4143	94.3036	0.00
10/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	8771	9	9	9	0.00
10/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	488	1	0	1	0.00
10/10/2024	2032 On 06-November-25			Bond Future	10.19	91.8802	91.9935	91.8802	0.00
10/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	3543	3	4	3	0.00
10/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2546	3	3	3	0.00
10/10/2024	2033 On 07-November-24			Bond Future	126.71	126.3244	126.7093	126.3244	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2033 On 06-February-25			Bond Future	129.34	128.9509	129.3444	128.9509	0.00
10/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4404	4	4	4	0.00
10/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2033 On 08-May-25			Bond Future	130.43	130.0326	130.4348	130.0326	0.00
10/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	185	1	0	1	0.00
10/10/2024	2033 On 07-August-25			Bond Future	132.93	132.5194	132.9302	132.5194	0.00
10/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4280	4	4	4	0.00
10/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2033 On 06-November-25			Bond Future	133.86	133.4448	133.8642	133.4448	0.00
10/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	724	0	1	0	0.00
10/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2037 On 07-November-24			Bond Future	10.79	86.9391	87.0347	86.9391	212,029.00
10/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	9792	10	10	10	0.00
10/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	9742	10	10	10	0.00
10/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	9842	10	10	10	0.00
10/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2037 On 06-February-25			Bond Future	10.87	84.4646	84.5626	84.4646	10,552.00
10/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	10183	10	10	10	0.00
10/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	81	0	0	0	0.00
10/10/2024	2037 On 08-May-25			Bond Future	10.98	86.1485	86.2489	86.1485	3,975.00
10/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	7572	7	8	7	0.00
10/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	12403	12	12	12	7,500.00
10/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	8892	9	9	9	15,000.00
10/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	12187	12	12	12	7,500.00
10/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	190	0	0	0	0.00
10/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	487	1	0	1	0.00
10/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	176	0	0	0	0.00
10/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	675	1	1	1	0.00
10/10/2024	2037 On 07-August-25			Bond Future	11.10	83.5129	83.6158	83.5129	15.00
10/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	10532	10	11	10	0.00
10/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	7097	7	7	7	0.00

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10/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	4307	4	4	4	0.00
10/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1860	2	2	2	2,341.00
10/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	2058	2	2	2	200.00
10/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	5743	6	6	6	0.00
10/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	3190	3	3	3	0.00
10/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1445	1	1	1	2,541.00
10/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3377	3	3	3	2,541.00
10/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	5905	6	6	6	0.00
10/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	1835	2	2	2	2,541.00
10/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	4726	5	5	5	0.00
10/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	2547	3	3	3	2,541.00
10/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5061	5	5	5	0.00
10/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1375	1	1	1	2,741.00
10/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	688	1	1	1	0.00
10/10/2024	2037 On 06-November-25			Bond Future	11.23	85.0478	85.1530	85.0478	0.00
10/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	5219	5	5	5	0.00
10/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3073	3	3	3	0.00
10/10/2024	2038 On 07-November-24			Bond Future	138.80	138.7977	138.8038	138.7977	3,311.00
10/10/2024	2038 On 06-February-25			Bond Future	139.58	139.5770	139.5838	139.5770	0.00
10/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4354	4	4	4	0.00
10/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2038 On 08-May-25			Bond Future	142.40	142.3953	142.4031	142.3953	0.00
10/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2723	3	3	3	0.00
10/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2038 On 07-August-25			Bond Future	142.98	142.9678	142.9769	142.9678	0.00
10/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3417	3	3	3	0.00
10/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2038 On 06-November-25			Bond Future	145.65	145.6383	145.6484	145.6383	0.00
10/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	1768	2	2	2	0.00
10/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2040 On 07-November-24			Bond Future	11.05	87.5018	87.5403	87.5018	112,421.00
10/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	10490	10	10	10	0.00
10/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	10542	11	11	11	0.00
10/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	10437	10	10	10	0.00

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10/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	6374	6	6	6	640.00
10/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	9152	9	9	9	0.00
10/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	12047	12	12	12	0.00
10/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
10/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	11	0	0	0	0.00
10/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	640.00
10/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2040 On 06-February-25			Bond Future	11.14	84.7884	84.8280	84.7884	5,684.00
10/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	10509	10	11	10	0.00
10/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	1574	2	2	2	780.00
10/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	4293	4	4	4	0.00
10/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	6714	7	7	7	0.00
10/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	378	0	0	0	780.00
10/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	861	1	1	1	780.00
10/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	2491	3	2	3	0.00
10/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	106	0	0	0	0.00
10/10/2024	2040 On 08-May-25			Bond Future	11.25	86.4785	86.5194	86.4785	3,900.00
10/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	8682	9	9	9	0.00
10/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	12402	12	12	12	7,500.00
10/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	9243	9	9	9	15,000.00
10/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	12719	13	13	13	7,500.00
10/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	239	0	0	0	0.00
10/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	583	1	1	1	0.00
10/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	266	0	0	0	0.00
10/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	662	1	1	1	0.00
10/10/2024	2040 On 07-August-25			Bond Future	11.37	83.5983	83.6406	83.5983	16.00
10/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	11422	11	11	11	0.00
10/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	803	1	1	1	0.00
10/10/2024	2040 On 06-November-25			Bond Future	11.50	85.1342	85.1777	85.1342	0.00
10/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	5490	5	5	5	0.00
10/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	3485	4	3	4	0.00
10/10/2024	2044 On 07-November-24			Bond Future	11.16	83.5617	83.5003	83.5617	74,064.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	10373	10	10	10	0.00
10/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	10320	10	10	10	0.00
10/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	10426	10	10	10	0.00
10/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	6731	7	7	7	0.00
10/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	5288	5	5	5	0.00
10/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	8144	8	8	8	0.00
10/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	2	0	0	0	11,405.00
10/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	30	0	0	0	13,875.00
10/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	8	0	0	0	9,540.00
10/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2044 On 06-February-25			Bond Future	11.25	80.8926	80.8303	80.8926	470.00
10/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	10499	11	10	11	0.00
10/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	5356	5	5	5	449.00
10/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	14045	14	14	14	0.00
10/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	7862	8	8	8	449.00
10/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	670	1	1	1	0.00
10/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	27	0	0	0	449.00
10/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	298	0	0	0	0.00
10/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	127	0	0	0	0.00
10/10/2024	2044 On 08-May-25			Bond Future	11.35	82.5051	82.4420	82.5051	0.00
10/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	8836	9	9	9	0.00
10/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	7351	7	7	7	0.00
10/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	4096	4	4	4	0.00
10/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1675	2	2	2	2,490.00
10/10/2024	2044 On 08-May-25		Call	Bond Future	20.39	0.0214	0.0204	0.0214	0.00
10/10/2024	2044 On 08-May-25		Put	Bond Future	17578.41	17.5163	17.5784	17.5163	0.00
10/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2186	2	2	2	2,490.00
10/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	4514	4	5	4	0.00
10/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1003	1	1	1	2,490.00
10/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	719	1	1	1	0.00
10/10/2024	2044 On 07-August-25			Bond Future	11.47	79.6751	79.6115	79.6751	0.00
10/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	11417	11	11	11	0.00
10/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	843	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	2044 On 06-November-25			Bond Future	11.59	81.1388	81.0744	81.1388	0.00
10/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	5526	6	6	6	0.00
10/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	3740	4	4	4	0.00
10/10/2024	2046 On 07-November-24			Bond Future	119.76	119.2147	119.7617	119.2147	10,760.00
10/10/2024	2046 On 06-February-25			Bond Future	122.25	121.6932	122.2523	121.6932	6,908.00
10/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	8242	8	8	8	0.00
10/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2046 On 08-May-25			Bond Future	122.49	121.9141	122.4852	121.9141	0.00
10/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	515	0	1	0	0.00
10/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2046 On 07-August-25			Bond Future	124.83	124.2445	124.8274	124.2445	0.00
10/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	6137	6	6	6	0.00
10/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2046 On 06-November-25			Bond Future	124.88	124.2864	124.8812	124.2864	0.00
10/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
10/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	529	1	1	1	0.00
10/10/2024	2050 On 07-November-24			Bond Future	121.46	120.8429	121.4577	120.8429	8,658.00
10/10/2024	2050 On 06-February-25			Bond Future	121.64	121.0080	121.6363	121.0080	7,200.00
10/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	6036	5	6	5	0.00
10/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2050 On 08-May-25			Bond Future	124.09	123.4515	124.0930	123.4515	0.00
10/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2933	2	3	2	0.00
10/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2050 On 07-August-25			Bond Future	124.07	123.4164	124.0714	123.4164	0.00
10/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	4181	4	4	4	0.00
10/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
10/10/2024	2050 On 06-November-25			Bond Future	126.39	125.7215	126.3894	125.7215	0.00
10/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1969	1	2	1	0.00
10/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
10/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	AL37 On 07-November-24			Index Future	1048.01	1043.2460	1048.0140	1043.2460	0.00
10/10/2024	AL37 On 06-February-25			Index Future	1069.55	1064.6800	1069.5510	1064.6800	0.00
10/10/2024	AL37 On 08-May-25			Index Future	1090.91	1085.9360	1090.9100	1085.9360	0.00
10/10/2024	AL37 On 07-August-25			Index Future	1111.55	1106.4700	1111.5450	1106.4700	0.00
10/10/2024	AL37 On 06-November-25			Index Future	1132.11	1126.9340	1132.1090	1126.9340	0.00
10/10/2024	AL7T On 07-November-24			Index Future	1257.23	1251.4620	1257.2320	1251.4620	0.00
10/10/2024	AL7T On 06-February-25			Index Future	1283.07	1277.1740	1283.0680	1277.1740	0.00
10/10/2024	AL7T On 08-May-25			Index Future	1308.69	1302.6720	1308.6910	1302.6720	0.00
10/10/2024	AL7T On 07-August-25			Index Future	1333.45	1327.3040	1333.4450	1327.3040	0.00
10/10/2024	AL7T On 06-November-25			Index Future	1358.11	1351.8520	1358.1140	1351.8520	0.00
10/10/2024	ALBI On 07-November-24			Index Future	1085.17	1081.0600	1085.1690	1081.0600	104.00
10/10/2024	ALBI On 06-February-25			Index Future	1107.47	1103.2710	1107.4690	1103.2710	0.00
10/10/2024	ALBI On 08-May-25			Index Future	1129.59	1125.2980	1129.5850	1125.2980	0.00
10/10/2024	ALBI On 07-August-25			Index Future	1150.95	1146.5760	1150.9520	1146.5760	0.00
10/10/2024	ALBI On 06-November-25			Index Future	1172.24	1167.7820	1172.2440	1167.7820	0.00
10/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	ES33 On 07-November-24			Bond Future	11.00	81.6482	81.7270	81.6482	0.00
10/10/2024	ES33 On 06-February-25			Bond Future	11.11	83.3457	83.4266	83.3457	0.00
10/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9695	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES33 On 08-May-25			Bond Future	11.23	81.2287	81.3116	81.2287	0.00
10/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6540	6	7	6	0.00
10/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES33 On 07-August-25			Bond Future	11.38	82.7792	82.8642	82.7792	0.00
10/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9060	9	9	9	0.00
10/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES33 On 06-November-25			Bond Future	11.55	80.5269	80.6140	80.5269	0.00
10/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1964	2	2	2	0.00
10/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES42 On 07-November-24			Bond Future	11.38	78.6906	78.7626	78.6906	0.00
10/10/2024	ES42 On 06-February-25			Bond Future	11.47	80.3264	80.4005	80.3264	0.00
10/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12007	12	12	12	0.00
10/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES42 On 08-May-25			Bond Future	11.58	77.6813	77.7576	77.6813	0.00
10/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9127	9	9	9	0.00
10/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES42 On 07-August-25			Bond Future	11.70	79.1618	79.2404	79.1618	0.00
10/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10968	11	11	11	0.00
10/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
10/10/2024	ES42 On 06-November-25			Bond Future	11.84	76.3719	76.4528	76.3719	0.00
10/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3119	3	3	3	0.00
10/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/10/2024	GOVI On 07-November-24			GOVI	1068.23	1064.1430	1068.2270	1064.1430	677.00
10/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1194270	115	119	115	0.00
10/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1194470	115	119	115	0.00
10/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1194370	115	119	115	0.00
10/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/10/2024	GOVI On 06-February-25			GOVI	1090.18	1086.0070	1090.1790	1086.0070	0.00
10/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1181790	114	118	114	0.00
10/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/10/2024	GOVI On 08-May-25			GOVI	1111.95	1107.6890	1111.9490	1107.6890	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
10/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	899490	86	90	86	0.00
10/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
10/10/2024	GOVI On 07-August-25			GOVI	1132.98	1128.6340	1132.9830	1128.6340	0.00
10/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1219830	118	122	118	0.00
10/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/10/2024	GOVI On 06-November-25			GOVI	1153.94	1149.5080	1153.9430	1149.5080	0.00
10/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	419430	38	42	38	0.00
10/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2024	IGOV On 07-November-24			Index Future	369.27	368.6450	369.2720	368.6450	909.00
10/10/2024	IGOV On 06-February-25			Index Future	376.95	376.3100	376.9520	376.3100	0.00
10/10/2024	IGOV On 08-May-25			Index Future	384.57	383.9110	384.5690	383.9110	0.00
10/10/2024	IGOV On 07-August-25			Index Future	391.93	391.2580	391.9300	391.2580	0.00
10/10/2024	IGOV On 06-November-25			Index Future	399.27	398.5800	399.2670	398.5800	0.00
10/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
10/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
10/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
10/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
10/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
10/10/2024	R035 On 07-November-24			Bond Future	10.42	92.1751	92.1213	92.1751	145,391.00
10/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	9468	10	9	10	0.00
10/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	9518	10	10	10	0.00
10/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	9418	9	9	9	0.00
10/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	14484	15	14	15	0.00
10/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	9568	10	10	10	1,000.00
10/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	3870	4	4	4	0.00
10/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	54	0	0	0	11,000.00
10/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
10/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R035 On 06-February-25			Bond Future	10.51	94.0689	94.0144	94.0689	16,153.00
10/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	10072	10	10	10	0.00
10/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	4886	5	5	5	0.00
10/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	2284	2	2	2	0.00
10/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	1352	1	1	1	1,000.00
10/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	1153	1	1	1	100.00
10/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	2591	3	3	3	0.00
10/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1491	1	1	1	1,100.00
10/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	2326	2	2	2	0.00
10/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	534	1	1	1	1,100.00
10/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	79	0	0	0	0.00
10/10/2024	R035 On 08-May-25			Bond Future	10.60	91.4352	91.3800	91.4352	0.00
10/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	6980	7	7	7	0.00
10/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	2074	2	2	2	150.00
10/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	3685	4	4	4	0.00
10/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	6640	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	5645	6	6	6	400.00
10/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	13786	14	14	14	0.00
10/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	10977	11	11	11	0.00
10/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	242	0	0	0	400.00
10/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1032	1	1	1	0.00
10/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	83	0	0	0	400.00
10/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	794	1	1	1	150.00
10/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	1778	2	2	2	150.00
10/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	2991	3	3	3	0.00
10/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	727	1	1	1	0.00
10/10/2024	R035 On 07-August-25			Bond Future	10.72	93.1599	93.1043	93.1599	0.00
10/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	10376	10	10	10	0.00
10/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	643	1	1	1	0.00
10/10/2024	R035 On 06-November-25			Bond Future	10.86	90.3709	90.3149	90.3709	0.00
10/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4760	5	5	5	0.00
10/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	2956	3	3	3	0.00
10/10/2024	R053 On 07-November-24			Bond Future	11.09	105.8627	105.9154	105.8627	3,664.00
10/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	13483	13	13	13	0.00
10/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	13414	13	13	13	0.00
10/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	13553	14	14	14	0.00
10/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R053 On 06-February-25			Bond Future	11.17	108.0377	108.0920	108.0377	2.00
10/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	13888	14	14	14	0.00
10/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	176	0	0	0	0.00
10/10/2024	R053 On 08-May-25			Bond Future	11.27	104.3256	104.3814	104.3256	0.00
10/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	11764	12	12	12	0.00
10/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	950	1	1	1	0.00
10/10/2024	R053 On 07-August-25			Bond Future	11.37	106.2916	106.3492	106.2916	0.00
10/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	14703	15	15	15	0.00
10/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1188	1	1	1	0.00
10/10/2024	R053 On 06-November-25			Bond Future	11.49	102.3851	102.4444	102.3851	0.00
10/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	6870	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	4640	5	5	5	0.00
10/10/2024	R186 On 07-November-24			Bond Future	8.13	108.5731	108.6132	108.5731	152,200.00
10/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1950	2	2	2	0.00
10/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1969	2	2	2	0.00
10/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1931	2	2	2	0.00
10/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	2	0	0	0	0.00
10/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R186 On 06-February-25			Bond Future	8.10	105.4918	105.5331	105.4918	17,134.00
10/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1707	2	2	2	0.00
10/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	113	0	0	0	0.00
10/10/2024	R186 On 08-May-25			Bond Future	8.11	107.5961	107.6388	107.5961	0.00
10/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	970	1	1	1	0.00
10/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	429	0	0	0	0.00
10/10/2024	R186 On 07-August-25			Bond Future	8.21	104.3170	104.3613	104.3170	0.00
10/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	2020	2	2	2	0.00
10/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2651	3	3	3	0.00
10/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1552	2	2	2	1,983.00
10/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	64	0	0	0	1,983.00
10/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	258	0	0	0	0.00
10/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	146	0	0	0	0.00
10/10/2024	R186 On 06-November-25			Bond Future	8.38	106.2368	106.2825	106.2368	0.00
10/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	459	0	0	0	0.00
10/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	727	1	1	1	0.00
10/10/2024	R202 On 07-November-24			Bond Future	269.82	269.8052	269.8169	269.8052	1,969.00
10/10/2024	R202 On 06-February-25			Bond Future	270.24	270.2229	270.2361	270.2229	0.00
10/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	3446	3	3	3	0.00
10/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R202 On 08-May-25			Bond Future	275.69	275.6802	275.6950	275.6802	0.00
10/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	3385	3	3	3	0.00
10/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R202 On 07-August-25			Bond Future	275.67	275.6563	275.6737	275.6563	0.00
10/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	4074	4	4	4	0.00
10/10/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R202 On 06-November-25			Bond Future	280.83	280.8061	280.8254	280.8061	0.00
10/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	5185	5	5	5	0.00
10/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R209 On 07-November-24			Bond Future	10.57	72.4416	72.5250	72.4416	19,749.00
10/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	7993	8	8	8	0.00
10/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	7949	8	8	8	0.00
10/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	8038	8	8	8	0.00
10/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	754	1	1	1	100.00
10/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	2379	2	2	2	0.00
10/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	159	0	0	0	100.00
10/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	843	1	1	1	0.00
10/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R209 On 06-February-25			Bond Future	10.64	73.9300	74.0154	73.9300	0.00
10/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	8586	9	9	9	0.00
10/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	79	0	0	0	0.00
10/10/2024	R209 On 08-May-25			Bond Future	10.73	72.2505	72.3380	72.2505	0.00
10/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	6208	6	6	6	0.00
10/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	649	1	1	1	0.00
10/10/2024	R209 On 07-August-25			Bond Future	10.84	73.6131	73.7028	73.6131	0.00
10/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	9075	9	9	9	0.00
10/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	650	1	1	1	0.00
10/10/2024	R209 On 06-November-25			Bond Future	10.96	71.8174	71.9092	71.8174	0.00
10/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	4292	4	4	4	0.00
10/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	2812	3	3	3	0.00
10/10/2024	R210 On 07-November-24			Bond Future	241.74	241.7372	241.7444	241.7372	1,601.00
10/10/2024	R210 On 06-February-25			Bond Future	246.77	246.7633	246.7718	246.7633	0.00
10/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7162	7	7	7	0.00
10/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R210 On 08-May-25			Bond Future	248.37	248.3563	248.3664	248.3563	0.00
10/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	336	0	0	0	0.00
10/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R210 On 07-August-25			Bond Future	253.12	253.1050	253.1169	253.1050	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
10/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4677	5	5	5	0.00
10/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R210 On 06-November-25			Bond Future	254.39	254.3805	254.3945	254.3805	0.00
10/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2254	2	2	2	0.00
10/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R213 On 07-November-24			Bond Future	9.51	89.5548	89.6889	89.5548	73,913.00
10/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	7002	7	7	7	0.00
10/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	7041	7	7	7	0.00
10/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6963	7	7	7	0.00
10/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
10/10/2024	R213 On 06-February-25			Bond Future	9.58	91.3947	91.5320	91.3947	12.00
10/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	7092	7	7	7	0.00
10/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	57	0	0	0	0.00
10/10/2024	R213 On 08-May-25			Bond Future	9.66	89.6608	89.8013	89.6608	0.00
10/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	4050	4	4	4	0.00
10/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	639	1	1	1	0.00
10/10/2024	R213 On 07-August-25			Bond Future	9.76	91.3529	91.4966	91.3529	0.00
10/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	7451	7	7	7	0.00
10/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	421	0	0	0	0.00
10/10/2024	R213 On 06-November-25			Bond Future	9.90	89.4837	89.6306	89.4837	0.00
10/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2778	3	3	3	0.00
10/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2217	2	2	2	0.00
10/10/2024	R214 On 07-November-24			Bond Future	10.86	68.2602	68.3217	68.2602	20,587.00
10/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	8885	9	9	9	0.00
10/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	8840	9	9	9	0.00
10/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	8931	9	9	9	0.00
10/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R214 On 06-February-25			Bond Future	10.94	69.6627	69.7257	69.6627	2,000.00
10/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	8977	9	9	9	0.00
10/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	4795	5	5	5	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	6966	7	7	7	554.00
10/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	12808	13	13	13	0.00
10/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	12	0	0	0	554.00
10/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	203	0	0	0	0.00
10/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	476	0	0	0	0.00
10/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	92	0	0	0	0.00
10/10/2024	R214 On 08-May-25			Bond Future	11.02	67.7490	67.8136	67.7490	0.00
10/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	7546	7	8	7	0.00
10/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	547	1	1	1	0.00
10/10/2024	R214 On 07-August-25			Bond Future	11.12	69.0270	69.0933	69.0270	0.00
10/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	9710	10	10	10	0.00
10/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	704	1	1	1	0.00
10/10/2024	R214 On 06-November-25			Bond Future	11.23	66.9991	67.0670	66.9991	0.00
10/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	4971	5	5	5	0.00
10/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	2837	3	3	3	0.00
10/10/2024	R248 On 07-November-24			Bond Future	11.06	82.4851	82.5261	82.4851	248,801.00
10/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	10623	11	11	11	0.00
10/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	10678	11	11	11	0.00
10/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	10569	11	11	11	0.00
10/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
10/10/2024	R248 On 06-February-25			Bond Future	11.15	84.1798	84.2220	84.1798	203,389.00
10/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	9805	10	10	10	0.00
10/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	301	0	0	0	660.00
10/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	1741	2	2	2	660.00
10/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	4631	5	5	5	0.00
10/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	983	1	1	1	660.00
10/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	2752	3	3	3	0.00
10/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	6472	7	6	7	0.00
10/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	200	0	0	0	0.00
10/10/2024	R248 On 08-May-25			Bond Future	11.23	81.4122	81.4556	81.4122	0.00
10/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	9113	9	9	9	0.00
10/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	714	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2024	R248 On 07-August-25			Bond Future	11.34	82.9475	82.9923	82.9475	0.00
10/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	11826	12	12	12	0.00
10/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	867	1	1	1	0.00
10/10/2024	R248 On 06-November-25			Bond Future	11.45	80.0331	80.0793	80.0331	0.00
10/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	5519	5	6	5	0.00
10/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	3682	4	4	4	0.00
10/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00