



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: 09/12/2024 TO: 09/12/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	2029 On 06-February-25			Bond Future	135.02	135.0311	135.0219	135.0311	8,604.00
09/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2622	3	3	3	0.00
09/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2029 On 08-May-25			Bond Future	136.36	136.3707	136.3617	136.3707	728.00
09/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
09/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1488	1	1	1	0.00
09/12/2024	2029 On 07-August-25			Bond Future	139.09	139.0981	139.0895	139.0981	0.00
09/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1680	2	2	2	0.00
09/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2029 On 06-November-25			Bond Future	140.39	140.3955	140.3870	140.3955	0.00
09/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	597	1	1	1	0.00
09/12/2024	2029 On 06-November-25	139.79	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
09/12/2024	2029 On 05-February-26			Bond Future	143.10	143.1034	143.0954	143.1034	0.00
09/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2985	3	3	3	0.00
09/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2030 On 06-February-25			Bond Future	8.91	96.5032	96.6455	96.5032	162,968.00
09/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6543	6	7	6	0.00
09/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	488	0	0	0	800.00
09/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1492	1	1	1	800.00
09/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	3060	3	3	3	0.00
09/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	109	0	0	0	800.00
09/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	459	1	0	1	0.00
09/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1383	1	1	1	0.00
09/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	4	0	0	0	0.00
09/12/2024	2030 On 08-May-25			Bond Future	8.96	98.4464	98.5919	98.4464	0.00
09/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3828	4	4	4	0.00
09/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1320	1	1	1	1,320.00
09/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2463	2	2	2	680.00
09/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	10022	10	10	10	0.00
09/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	5010	5	5	5	1,640.00
09/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11360	11	11	11	0.00
09/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6234	6	6	6	2,280.00
09/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1801	2	2	2	800.00
09/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	4010	4	4	4	0.00
09/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	866	1	1	1	800.00
09/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1003	1	1	1	0.00
09/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	304	0	0	0	800.00
09/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1920	2	2	2	0.00
09/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
09/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	102	0	0	0	0.00
09/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	8	0	0	0	1,640.00
09/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	185	0	0	0	0.00
09/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1369	1	1	1	0.00
09/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	684	1	1	1	0.00
09/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	333	0	0	0	0.00
09/12/2024	2030 On 07-August-25			Bond Future	9.03	96.3812	96.5300	96.3812	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
09/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7190	7	7	7	0.00
09/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10211	10	10	10	0.00
09/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5331	5	5	5	1,054.00
09/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	37	0	0	0	1,054.00
09/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	385	0	0	0	0.00
09/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	190	0	0	0	0.00
09/12/2024	2030 On 06-November-25			Bond Future	9.11	98.2530	98.4051	98.2530	0.00
09/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2792	3	3	3	0.00
09/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1354	1	1	1	0.00
09/12/2024	2030 On 05-February-26			Bond Future	9.21	96.1150	96.2704	96.1150	0.00
09/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2633	3	3	3	0.00
09/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1741	2	2	2	0.00
09/12/2024	2032 On 06-February-25			Bond Future	9.56	96.1919	96.3461	96.1919	121,477.00
09/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9805	10	10	10	0.00
09/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	802	1	1	1	800.00
09/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2276	2	2	2	800.00
09/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5048	5	5	5	0.00
09/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	116	0	0	0	800.00
09/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	553	1	1	1	0.00
09/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1497	2	1	2	0.00
09/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	6	0	0	0	0.00
09/12/2024	2032 On 08-May-25			Bond Future	9.63	93.9648	94.1224	93.9648	37,405.00
09/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6107	6	6	6	0.00
09/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1285	1	1	1	800.00
09/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2562	2	3	2	800.00
09/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6343	6	6	6	0.00
09/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	264	0	0	0	800.00
09/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1202	1	1	1	0.00
09/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2286	2	2	2	0.00
09/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	289	0	0	0	0.00
09/12/2024	2032 On 07-August-25			Bond Future	9.71	95.8208	95.9820	95.8208	0.00
09/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10050	10	10	10	0.00
09/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	200	0	0	0	0.00
09/12/2024	2032 On 06-November-25			Bond Future	9.80	93.5205	93.6851	93.5205	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
09/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4454	4	4	4	0.00
09/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1764	2	2	2	0.00
09/12/2024	2032 On 05-February-26			Bond Future	9.92	95.2990	95.4671	95.2990	0.00
09/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3660	4	4	4	0.00
09/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2623	3	3	3	0.00
09/12/2024	2033 On 06-February-25			Bond Future	129.55	129.3645	129.5466	129.3645	6,307.00
09/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4607	4	5	4	0.00
09/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2033 On 08-May-25			Bond Future	130.68	130.4894	130.6756	130.4894	5,288.00
09/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	56	0	0	0	0.00
09/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2033 On 07-August-25			Bond Future	133.29	133.0993	133.2898	133.0993	0.00
09/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4640	4	5	4	0.00
09/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2033 On 06-November-25			Bond Future	134.37	134.1784	134.3729	134.1784	0.00
09/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1233	1	1	1	0.00
09/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2033 On 05-February-26			Bond Future	136.97	136.7666	136.9654	136.7666	0.00
09/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	4085	4	4	4	0.00
09/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2037 On 06-February-25			Bond Future	10.61	85.7967	86.1098	85.7967	163,907.00
09/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11654	11	12	11	0.00
09/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	5	0	0	0	0.00
09/12/2024	2037 On 08-May-25			Bond Future	10.70	87.5242	87.8438	87.5242	3,975.00
09/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8816	9	9	9	0.00
09/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13875	14	14	14	7,500.00
09/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10218	10	10	10	15,000.00
09/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13650	13	14	13	7,500.00
09/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	58	0	0	0	0.00
09/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	217	0	0	0	0.00
09/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	53	0	0	0	0.00
09/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	324	0	0	0	0.00
09/12/2024	2037 On 07-August-25			Bond Future	10.81	84.9923	85.3187	84.9923	15.00
09/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11913	12	12	12	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
09/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8299	8	8	8	0.00
09/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2561	2	3	2	200.00
09/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5219	5	5	5	0.00
09/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2310	2	2	2	2,341.00
09/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6823	7	7	7	0.00
09/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3928	4	4	4	0.00
09/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1784	2	2	2	2,541.00
09/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2412	3	2	3	2,541.00
09/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4542	5	5	5	0.00
09/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1213	1	1	1	2,541.00
09/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3526	4	4	4	0.00
09/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1756	2	2	2	2,541.00
09/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3808	4	4	4	0.00
09/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	874	1	1	1	2,541.00
09/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	366	0	0	0	0.00
09/12/2024	2037 On 06-November-25			Bond Future	10.91	86.6422	86.9752	86.6422	0.00
09/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6193	6	6	6	0.00
09/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2224	2	2	2	0.00
09/12/2024	2037 On 05-February-26			Bond Future	11.03	84.0317	84.3715	84.0317	0.00
09/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4814	5	5	5	0.00
09/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3856	4	4	4	0.00
09/12/2024	2038 On 06-February-25			Bond Future	140.21	139.6823	140.2066	139.6823	2,650.00
09/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4977	4	5	4	0.00
09/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2038 On 08-May-25			Bond Future	143.06	142.5295	143.0649	142.5295	480.00
09/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3385	3	3	3	0.00
09/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2038 On 07-August-25			Bond Future	143.79	143.2469	143.7934	143.2469	0.00
09/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4233	4	4	4	0.00
09/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2038 On 06-November-25			Bond Future	146.62	146.0651	146.6229	146.0651	0.00
09/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2743	2	3	2	0.00
09/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2038 On 05-February-26			Bond Future	147.28	146.7098	147.2786	146.7098	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
09/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4079	4	4	4	0.00
09/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2040 On 06-February-25			Bond Future	10.91	85.9132	86.3191	85.9132	66,591.00
09/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11902	12	12	12	0.00
09/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7894	8	8	8	0.00
09/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1869	2	2	2	780.00
09/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	5175	5	5	5	0.00
09/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	252	0	0	0	780.00
09/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	67	0	0	0	780.00
09/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1294	2	1	2	0.00
09/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	8	0	0	0	0.00
09/12/2024	2040 On 08-May-25			Bond Future	11.00	87.6429	88.0573	87.6429	3,900.00
09/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9892	10	10	10	0.00
09/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10485	10	10	10	15,000.00
09/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13770	13	14	13	7,500.00
09/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	14102	14	14	14	7,500.00
09/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	84	0	0	0	0.00
09/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	96	0	0	0	0.00
09/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	287	0	0	0	0.00
09/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	334	0	0	0	0.00
09/12/2024	2040 On 07-August-25			Bond Future	11.11	84.8628	85.2857	84.8628	16.00
09/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12691	12	13	12	0.00
09/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	428	0	0	0	0.00
09/12/2024	2040 On 06-November-25			Bond Future	11.21	86.5098	86.9412	86.5098	0.00
09/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6404	6	6	6	0.00
09/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2636	3	3	3	0.00
09/12/2024	2040 On 05-February-26			Bond Future	11.33	83.6459	84.0860	83.6459	0.00
09/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5163	5	5	5	0.00
09/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4197	4	4	4	0.00
09/12/2024	2044 On 06-February-25			Bond Future	11.02	81.9376	82.3219	81.9376	71,323.00
09/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11874	11	12	11	0.00
09/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3697	3	4	3	0.00
09/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	2106	2	2	2	8,825.00
09/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15510	15	16	15	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
09/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	9103	9	9	9	422.00
09/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6352	6	6	6	422.00
09/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	606	1	1	1	8,825.00
09/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	174	0	0	0	0.00
09/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
09/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	47	0	0	0	0.00
09/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3196	4	3	4	0.00
09/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	588	1	1	1	8,825.00
09/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1267	1	1	1	0.00
09/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	12	0	0	0	0.00
09/12/2024	2044 On 08-May-25			Bond Future	11.11	83.5874	83.9797	83.5874	7,734.00
09/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	10000	10	10	10	0.00
09/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8405	8	8	8	0.00
09/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4800	5	5	5	0.00
09/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1974	2	2	2	2,490.00
09/12/2024	2044 On 08-May-25		Call	Bond Future	14.84	0.0132	0.0148	0.0132	0.00
09/12/2024	2044 On 08-May-25		Put	Bond Future	16035.14	16.4258	16.0351	16.4258	0.00
09/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1352	1	1	1	2,490.00
09/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3275	4	3	4	0.00
09/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	520	1	1	1	2,490.00
09/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	345	0	0	0	0.00
09/12/2024	2044 On 07-August-25			Bond Future	11.21	80.8524	81.2528	80.8524	0.00
09/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12704	12	13	12	0.00
09/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	489	1	0	1	0.00
09/12/2024	2044 On 06-November-25			Bond Future	11.31	82.4214	82.8300	82.4214	0.00
09/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6433	6	6	6	0.00
09/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2891	3	3	3	0.00
09/12/2024	2044 On 05-February-26			Bond Future	11.42	79.6050	80.0217	79.6050	0.00
09/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5325	5	5	5	0.00
09/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4456	5	4	5	0.00
09/12/2024	2046 On 06-February-25			Bond Future	122.36	122.5559	122.3649	122.5559	18,471.00
09/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8355	9	8	9	0.00
09/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2046 On 08-May-25			Bond Future	122.64	122.8339	122.6394	122.8339	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
09/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	669	1	1	1	0.00
09/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2046 On 07-August-25			Bond Future	125.09	125.2901	125.0923	125.2901	0.00
09/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6402	7	6	7	0.00
09/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2046 On 06-November-25			Bond Future	125.29	125.4921	125.2904	125.4921	0.00
09/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
09/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	120	0	0	0	0.00
09/12/2024	2046 On 05-February-26			Bond Future	127.71	127.9111	127.7059	127.9111	0.00
09/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6056	6	6	6	0.00
09/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2050 On 06-February-25			Bond Future	121.99	122.2092	121.9940	122.2092	16,396.00
09/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6394	7	6	7	0.00
09/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2050 On 08-May-25			Bond Future	124.48	124.7004	124.4812	124.7004	0.00
09/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3321	4	3	4	0.00
09/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2050 On 07-August-25			Bond Future	124.59	124.8179	124.5947	124.8179	0.00
09/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4705	5	5	5	0.00
09/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2050 On 06-November-25			Bond Future	127.05	127.2737	127.0463	127.2737	0.00
09/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2626	3	3	3	0.00
09/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
09/12/2024	2050 On 05-February-26			Bond Future	127.08	127.3071	127.0755	127.3071	0.00
09/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4256	4	4	4	0.00
09/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
09/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	AL37 On 06-February-25			Index Future	1081.00	1079.3100	1081.0000	1079.3100	0.00
09/12/2024	AL37 On 08-May-25			Index Future	1102.78	1101.0500	1102.7840	1101.0500	0.00
09/12/2024	AL37 On 07-August-25			Index Future	1124.60	1122.8200	1124.6010	1122.8200	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
09/12/2024	AL37 On 06-November-25			Index Future	1146.51	1144.6770	1146.5050	1144.6770	0.00
09/12/2024	AL37 On 05-February-26			Index Future	1168.40	1166.5280	1168.4040	1166.5280	0.00
09/12/2024	AL7T On 06-February-25			Index Future	1304.38	1301.3040	1304.3770	1301.3040	0.00
09/12/2024	AL7T On 08-May-25			Index Future	1330.66	1327.5160	1330.6640	1327.5160	0.00
09/12/2024	AL7T On 07-August-25			Index Future	1356.99	1353.7630	1356.9880	1353.7630	0.00
09/12/2024	AL7T On 06-November-25			Index Future	1383.42	1380.1160	1383.4190	1380.1160	0.00
09/12/2024	AL7T On 05-February-26			Index Future	1409.84	1406.4620	1409.8430	1406.4620	0.00
09/12/2024	ALBI On 06-February-25			Index Future	1121.93	1118.7770	1121.9330	1118.7770	98.00
09/12/2024	ALBI On 08-May-25			Index Future	1144.54	1141.3120	1144.5430	1141.3120	0.00
09/12/2024	ALBI On 07-August-25			Index Future	1167.19	1163.8780	1167.1850	1163.8780	0.00
09/12/2024	ALBI On 06-November-25			Index Future	1189.92	1186.5340	1189.9190	1186.5340	0.00
09/12/2024	ALBI On 05-February-26			Index Future	1212.65	1209.1850	1212.6470	1209.1850	0.00
09/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
09/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
09/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	ES33 On 06-February-25			Bond Future	10.88	84.2986	84.5020	84.2986	0.00
09/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10770	11	11	11	0.00
09/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
09/12/2024	ES33 On 08-May-25			Bond Future	10.99	82.2170	82.4249	82.2170	0.00
09/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7653	7	8	7	0.00
09/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
09/12/2024	ES33 On 07-August-25			Bond Future	11.11	83.8603	84.0726	83.8603	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
09/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10268		10	10	10	0.00
09/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES33 On 06-November-25			Bond Future	11.26		81.7115	81.9284	81.7115	0.00
09/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3278		3	3	3	0.00
09/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES33 On 05-February-26			Bond Future	11.42		83.2832	83.5046	83.2832	0.00
09/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	309		0	0	0	0.00
09/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES42 On 06-February-25			Bond Future	11.34		80.9563	81.2492	80.9563	0.00
09/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12856		13	13	13	0.00
09/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES42 On 08-May-25			Bond Future	11.43		78.3393	78.6384	78.3393	0.00
09/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10008		10	10	10	0.00
09/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES42 On 07-August-25			Bond Future	11.54		79.9041	80.2095	79.9041	0.00
09/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11937		12	12	12	0.00
09/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES42 On 06-November-25			Bond Future	11.65		77.2087	77.5204	77.2087	0.00
09/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4187		4	4	4	0.00
09/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0		0	0	0	0.00
09/12/2024	ES42 On 05-February-26			Bond Future	11.78		78.6912	79.0093	78.6912	0.00
09/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	410		0	0	0	0.00
09/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0		0	0	0	0.00
09/12/2024	GOVI On 06-February-25			GOVI	1104.56		1101.5140	1104.5590	1101.5140	636.00
09/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1325590		130	133	130	0.00
09/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0		0	0	0	0.00
09/12/2024	GOVI On 08-May-25			GOVI	1126.82		1123.7020	1126.8190	1123.7020	0.00
09/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1048190		102	105	102	0.00
09/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0		0	0	0	0.00
09/12/2024	GOVI On 07-August-25			GOVI	1149.11		1145.9190	1149.1110	1145.9190	0.00
09/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1381110		135	138	135	0.00
09/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0		0	0	0	0.00
09/12/2024	GOVI On 06-November-25			GOVI	1171.49		1168.2260	1171.4920	1168.2260	0.00
09/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	594920		56	59	56	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
09/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
09/12/2024	GOVI On 05-February-26			GOVI	1193.87	1190.5270	1193.8690	1190.5270	0.00
09/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	438690	41	44	41	0.00
09/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
09/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2024	IGOV On 06-February-25			Index Future	376.90	376.8730	376.8980	376.8730	874.00
09/12/2024	IGOV On 08-May-25			Index Future	384.59	384.5560	384.5850	384.5560	8.00
09/12/2024	IGOV On 07-August-25			Index Future	392.28	392.2490	392.2830	392.2490	0.00
09/12/2024	IGOV On 06-November-25			Index Future	400.01	399.9730	400.0110	399.9730	0.00
09/12/2024	IGOV On 05-February-26			Index Future	407.74	407.6940	407.7380	407.6940	0.00
09/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
09/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
09/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
09/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
09/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
09/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
09/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
09/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
09/12/2024	R033 On 06-February-25			Bond Future	9.80	104.5457	104.7505	104.5457	5,803.00
09/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3321	3	3	3	0.00
09/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	441	1	0	1	0.00
09/12/2024	R033 On 08-May-25			Bond Future	9.88	101.6023	101.8116	101.6023	0.00
09/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3552	3	4	3	0.00
09/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1143	1	1	1	0.00
09/12/2024	R033 On 07-August-25			Bond Future	9.96	103.6089	103.8228	103.6089	0.00
09/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3772	4	4	4	0.00
09/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1872	2	2	2	0.00
09/12/2024	R033 On 06-November-25			Bond Future	10.07	100.5766	100.7950	100.5766	0.00
09/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	4001	4	4	4	0.00
09/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2662	3	3	3	0.00
09/12/2024	R033 On 05-February-26			Bond Future	10.18	102.4884	102.7114	102.4884	0.00
09/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4456	4	4	4	0.00
09/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2955	3	3	3	0.00
09/12/2024	R035 On 06-February-25			Bond Future	10.21	95.4817	95.7267	95.4817	87,182.00
09/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11709	11	12	11	0.00
09/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5159	5	5	5	0.00
09/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1058	1	1	1	15,000.00
09/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1529	1	2	1	100.00
09/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6163	6	6	6	0.00
09/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	3033	3	3	3	0.00
09/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1800	2	2	2	1,000.00
09/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1255	1	1	1	0.00
09/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	527	1	1	1	1,100.00
09/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1062	1	1	1	0.00
09/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	98	0	0	0	1,100.00
09/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1721	2	2	2	0.00
09/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	169	0	0	0	7,500.00
09/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3	0	0	0	0.00
09/12/2024	R035 On 08-May-25			Bond Future	10.29	92.8940	93.1443	92.8940	1,002.00
09/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8349	8	8	8	0.00
09/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15485	15	15	15	0.00
09/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12572	12	13	12	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
09/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6889	7	7	7	400.00
09/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7981	8	8	8	0.00
09/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2745	3	3	3	150.00
09/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4674	5	5	5	0.00
09/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1003	1	1	1	150.00
09/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1898	2	2	2	0.00
09/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	370	0	0	0	150.00
09/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	74	0	0	0	400.00
09/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	512	1	1	1	0.00
09/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	18	0	0	0	400.00
09/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	332	0	0	0	0.00
09/12/2024	R035 On 07-August-25			Bond Future	10.38	94.7293	94.9849	94.7293	0.00
09/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11920	12	12	12	0.00
09/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	307	0	0	0	0.00
09/12/2024	R035 On 06-November-25			Bond Future	10.48	92.0627	92.3237	92.0627	0.00
09/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5927	6	6	6	0.00
09/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2115	2	2	2	0.00
09/12/2024	R035 On 05-February-26			Bond Future	10.60	93.8140	94.0803	93.8140	0.00
09/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4518	4	5	4	0.00
09/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3532	4	4	4	0.00
09/12/2024	R038 On 06-February-25			Bond Future	10.72	104.6249	105.0267	104.6249	7,347.00
09/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4067	4	4	4	0.00
09/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	540	1	1	1	0.00
09/12/2024	R038 On 08-May-25			Bond Future	10.82	101.2414	101.6516	101.2414	2,395.00
09/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4441	4	4	4	0.00
09/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1587	2	2	2	0.00
09/12/2024	R038 On 07-August-25			Bond Future	10.92	103.2407	103.6595	103.2407	0.00
09/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4757	5	5	5	0.00
09/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2618	3	3	3	0.00
09/12/2024	R038 On 06-November-25			Bond Future	11.03	99.7594	100.1867	99.7594	0.00
09/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5163	5	5	5	0.00
09/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9818	10	10	10	0.00
09/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4218	4	4	4	1,770.00
09/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1738	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4558	5	5	5	0.00
09/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3796	4	4	4	0.00
09/12/2024	R038 On 05-February-26			Bond Future	11.16	101.6549	102.0907	101.6549	0.00
09/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5952	6	6	6	0.00
09/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4146	4	4	4	0.00
09/12/2024	R053 On 06-February-25			Bond Future	10.97	109.4302	109.9486	109.4302	2,011.00
09/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15586	15	16	15	0.00
09/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	18	0	0	0	0.00
09/12/2024	R053 On 08-May-25			Bond Future	11.05	105.7660	106.2952	105.7660	0.00
09/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	13248	13	13	13	0.00
09/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	520	1	1	1	0.00
09/12/2024	R053 On 07-August-25			Bond Future	11.14	107.8547	108.3948	107.8547	0.00
09/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	16310	16	16	16	0.00
09/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	750	1	1	1	0.00
09/12/2024	R053 On 06-November-25			Bond Future	11.23	104.0844	104.6354	104.0844	0.00
09/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	8097	8	8	8	0.00
09/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3676	4	4	4	0.00
09/12/2024	R053 On 05-February-26			Bond Future	11.34	106.0618	106.6239	106.0618	0.00
09/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6855	7	7	7	0.00
09/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5565	6	6	6	0.00
09/12/2024	R186 On 06-February-25			Bond Future	8.14	105.4449	105.4639	105.4449	175,983.00
09/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1540	2	2	2	0.00
09/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	15	0	0	0	0.00
09/12/2024	R186 On 08-May-25			Bond Future	8.15	107.5688	107.5885	107.5688	0.00
09/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	756	1	1	1	0.00
09/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	265	0	0	0	0.00
09/12/2024	R186 On 07-August-25			Bond Future	8.17	104.3845	104.4050	104.3845	0.00
09/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2028	2	2	2	0.00
09/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1513	1	2	1	1,983.00
09/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2685	3	3	3	0.00
09/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	54	0	0	0	1,983.00
09/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	176	0	0	0	0.00
09/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	110	0	0	0	0.00
09/12/2024	R186 On 06-November-25			Bond Future	8.24	106.4125	106.4338	106.4125	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
09/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	438	0	0	0	0.00
09/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	555	1	1	1	0.00
09/12/2024	R186 On 05-February-26			Bond Future	8.41	103.1296	103.1518	103.1296	0.00
09/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	495	0	0	0	0.00
09/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	476	0	0	0	0.00
09/12/2024	R202 On 06-February-25			Bond Future	269.85	270.0670	269.8467	270.0670	1,903.00
09/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3057	3	3	3	0.00
09/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R202 On 08-May-25			Bond Future	275.35	275.5723	275.3486	275.5723	269.00
09/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3039	3	3	3	0.00
09/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R202 On 07-August-25			Bond Future	275.60	275.8305	275.6029	275.8305	0.00
09/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4003	4	4	4	0.00
09/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R202 On 06-November-25			Bond Future	281.03	281.2579	281.0270	281.2579	0.00
09/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5387	6	5	6	0.00
09/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R202 On 05-February-26			Bond Future	281.09	281.3274	281.0921	281.3274	0.00
09/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3272	4	3	4	0.00
09/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R209 On 06-February-25			Bond Future	10.40	75.0205	75.2944	75.0205	11,145.00
09/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9792	10	10	10	0.00
09/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5	0	0	0	0.00
09/12/2024	R209 On 08-May-25			Bond Future	10.48	73.3765	73.6562	73.3765	6,367.00
09/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7205	7	7	7	0.00
09/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	328	0	0	0	0.00
09/12/2024	R209 On 07-August-25			Bond Future	10.56	74.8259	75.1115	74.8259	0.00
09/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10169	10	10	10	0.00
09/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	335	0	0	0	0.00
09/12/2024	R209 On 06-November-25			Bond Future	10.66	73.1267	73.4181	73.1267	0.00
09/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	5070	5	5	5	0.00
09/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2081	2	2	2	0.00
09/12/2024	R209 On 05-February-26			Bond Future	10.77	74.5175	74.8148	74.5175	0.00
09/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4176	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
09/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3373	4	3	4	0.00
09/12/2024	R210 On 06-February-25			Bond Future	244.91	244.6971	244.9069	244.6971	991.00
09/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5297	5	5	5	0.00
09/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R210 On 08-May-25			Bond Future	246.53	246.3194	246.5342	246.3194	300.00
09/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
09/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1496	2	1	2	0.00
09/12/2024	R210 On 07-August-25			Bond Future	251.47	251.2454	251.4654	251.2454	0.00
09/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	3025	3	3	3	0.00
09/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R210 On 06-November-25			Bond Future	252.98	252.7589	252.9837	252.7589	0.00
09/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	844	1	1	1	0.00
09/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R210 On 05-February-26			Bond Future	257.86	257.6327	257.8629	257.6327	0.00
09/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4763	5	5	5	0.00
09/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
09/12/2024	R213 On 06-February-25			Bond Future	9.31	92.4883	92.6449	92.4883	97,758.00
09/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8156	8	8	8	0.00
09/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8	0	0	0	0.00
09/12/2024	R213 On 08-May-25			Bond Future	9.37	90.7933	90.9534	90.7933	0.00
09/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4858	5	5	5	0.00
09/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	294	0	0	0	0.00
09/12/2024	R213 On 07-August-25			Bond Future	9.45	92.5873	92.7509	92.5873	0.00
09/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8474	8	8	8	0.00
09/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	190	0	0	0	0.00
09/12/2024	R213 On 06-November-25			Bond Future	9.54	90.8321	90.9992	90.8321	0.00
09/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3516	3	4	3	0.00
09/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1586	2	2	2	0.00
09/12/2024	R213 On 05-February-26			Bond Future	9.65	92.5612	92.7319	92.5612	0.00
09/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	3031	3	3	3	0.00
09/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2170	2	2	2	0.00
09/12/2024	R214 On 06-February-25			Bond Future	10.77	70.3532	70.6768	70.3532	18,396.00
09/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9845	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
09/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7747	7	8	7	521.00
09/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5401	5	5	5	521.00
09/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13748	13	14	13	0.00
09/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
09/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	34	0	0	0	0.00
09/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	132	0	0	0	0.00
09/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	9	0	0	0	0.00
09/12/2024	R214 On 08-May-25			Bond Future	10.84	68.4666	68.7969	68.4666	3,232.00
09/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8261	8	8	8	0.00
09/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	279	0	0	0	0.00
09/12/2024	R214 On 07-August-25			Bond Future	10.92	69.8192	70.1564	69.8192	0.00
09/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10482	10	10	10	0.00
09/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	413	0	0	0	0.00
09/12/2024	R214 On 06-November-25			Bond Future	11.02	67.8748	68.2188	67.8748	0.00
09/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5549	5	6	5	0.00
09/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2262	2	2	2	0.00
09/12/2024	R214 On 05-February-26			Bond Future	11.12	69.1660	69.5169	69.1660	0.00
09/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4414	4	4	4	0.00
09/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3672	4	4	4	0.00
09/12/2024	R248 On 06-February-25			Bond Future	10.96	85.1226	85.5235	85.1226	272,318.00
09/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10930	11	11	11	0.00
09/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	211	0	0	0	660.00
09/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1832	2	2	2	660.00
09/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	5263	5	5	5	0.00
09/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	314	0	0	0	660.00
09/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1542	2	2	2	0.00
09/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5080	5	5	5	0.00
09/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	23	0	0	0	0.00
09/12/2024	R248 On 08-May-25			Bond Future	11.04	82.3898	82.7990	82.3898	30,311.00
09/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	10146	10	10	10	0.00
09/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	404	0	0	0	0.00
09/12/2024	R248 On 07-August-25			Bond Future	11.12	84.0174	84.4351	84.0174	0.00
09/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12936	13	13	13	0.00
09/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	535	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
09/12/2024	R248 On 06-November-25			Bond Future	11.22	81.2059	81.6321	81.2059	0.00
09/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6346	6	6	6	0.00
09/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	2957	3	3	3	0.00
09/12/2024	R248 On 05-February-26			Bond Future	11.33	82.7501	83.1847	82.7501	0.00
09/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5372	5	5	5	0.00
09/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4495	5	4	5	0.00
09/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
09/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00