



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: 10/12/2024 TO: 10/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
10/12/2024	2029 On 06-February-25			Bond Future	135.07		135.0219	135.0671	135.0219	8,604.00
10/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2667		3	3	3	0.00
10/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
10/12/2024	2029 On 08-May-25			Bond Future	136.41		136.3617	136.4082	136.3617	728.00
10/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
10/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1442		1	1	1	0.00
10/12/2024	2029 On 07-August-25			Bond Future	139.14		139.0895	139.1374	139.0895	0.00
10/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1727		2	2	2	0.00
10/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
10/12/2024	2029 On 06-November-25			Bond Future	140.44		140.3870	140.4364	140.3870	0.00
10/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	646		1	1	1	0.00
10/12/2024	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
10/12/2024	2029 On 05-February-26			Bond Future	143.15	143.0954	143.1463	143.0954	0.00
10/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	3036	3	3	3	0.00
10/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2030 On 06-February-25			Bond Future	8.98	96.6455	96.3666	96.6455	163,131.00
10/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6266	7	6	7	0.00
10/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	393	0	0	0	800.00
10/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1301	1	1	1	800.00
10/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2808	3	3	3	0.00
10/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	136	0	0	0	800.00
10/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	547	0	1	0	0.00
10/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1566	1	2	1	0.00
10/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5	0	0	0	0.00
10/12/2024	2030 On 08-May-25			Bond Future	9.04	98.5919	98.3077	98.5919	0.00
10/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3590	4	4	4	0.00
10/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1178	1	1	1	1,320.00
10/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2264	2	2	2	680.00
10/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9740	10	10	10	0.00
10/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4753	5	5	5	1,640.00
10/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11076	11	11	11	0.00
10/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5965	6	6	6	2,280.00
10/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1631	2	2	2	800.00
10/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3768	4	4	4	0.00
10/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	758	1	1	1	800.00
10/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1117	1	1	1	0.00
10/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	347	0	0	0	800.00
10/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2096	2	2	2	0.00
10/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
10/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	117	0	0	0	0.00
10/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9	0	0	0	1,640.00
10/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	212	0	0	0	0.00
10/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1511	1	2	1	0.00
10/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	768	1	1	1	0.00
10/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	380	0	0	0	0.00
10/12/2024	2030 On 07-August-25			Bond Future	9.11	96.5300	96.2406	96.5300	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
10/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6923	7	7	7	0.00
10/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9927	10	10	10	0.00
10/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5084	5	5	5	1,054.00
10/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	42	0	0	0	1,054.00
10/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	427	0	0	0	0.00
10/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	213	0	0	0	0.00
10/12/2024	2030 On 06-November-25			Bond Future	9.20	98.4051	98.1104	98.4051	0.00
10/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2608	3	3	3	0.00
10/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1465	1	1	1	0.00
10/12/2024	2030 On 05-February-26			Bond Future	9.30	96.2704	95.9705	96.2704	0.00
10/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2461	3	2	3	0.00
10/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1869	2	2	2	0.00
10/12/2024	2032 On 06-February-25			Bond Future	9.62	96.3461	96.0738	96.3461	118,981.00
10/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9533	10	10	10	0.00
10/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	688	1	1	1	800.00
10/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2075	2	2	2	800.00
10/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4792	5	5	5	0.00
10/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	133	0	0	0	800.00
10/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	624	1	1	1	0.00
10/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1654	1	2	1	0.00
10/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7	0	0	0	0.00
10/12/2024	2032 On 08-May-25			Bond Future	9.69	94.1224	93.8449	94.1224	37,405.00
10/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5859	6	6	6	0.00
10/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1167	1	1	1	800.00
10/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2385	3	2	3	800.00
10/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6093	6	6	6	0.00
10/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	291	0	0	0	800.00
10/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1303	1	1	1	0.00
10/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2446	2	2	2	0.00
10/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	319	0	0	0	0.00
10/12/2024	2032 On 07-August-25			Bond Future	9.77	95.9820	95.6993	95.9820	0.00
10/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9784	10	10	10	0.00
10/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	216	0	0	0	0.00
10/12/2024	2032 On 06-November-25			Bond Future	9.87	93.6851	93.3973	93.6851	0.00

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10/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4262	4	4	4	0.00
10/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1861	2	2	2	0.00
10/12/2024	2032 On 05-February-26			Bond Future	9.99	95.4671	95.1743	95.4671	0.00
10/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3492	4	3	4	0.00
10/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2748	3	3	3	0.00
10/12/2024	2033 On 06-February-25			Bond Future	129.63	129.5466	129.6336	129.5466	6,319.00
10/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4694	5	5	5	0.00
10/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2033 On 08-May-25			Bond Future	130.76	130.6756	130.7648	130.6756	5,288.00
10/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	145	0	0	0	0.00
10/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2033 On 07-August-25			Bond Future	133.38	133.2898	133.3813	133.2898	0.00
10/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4731	5	5	5	0.00
10/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2033 On 06-November-25			Bond Future	134.47	134.3729	134.4665	134.3729	0.00
10/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1327	1	1	1	0.00
10/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2033 On 05-February-26			Bond Future	137.06	136.9654	137.0613	136.9654	0.00
10/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	4181	4	4	4	0.00
10/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2037 On 06-February-25			Bond Future	10.66	86.1098	85.8385	86.1098	163,902.00
10/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11383	12	11	12	0.00
10/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	5	0	0	0	0.00
10/12/2024	2037 On 08-May-25			Bond Future	10.75	87.8438	87.5673	87.8438	3,975.00
10/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8562	9	9	9	0.00
10/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13602	14	14	14	7,500.00
10/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9957	10	10	10	15,000.00
10/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13378	14	13	14	7,500.00
10/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	63	0	0	0	0.00
10/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	233	0	0	0	0.00
10/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	57	0	0	0	0.00
10/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	347	0	0	0	0.00
10/12/2024	2037 On 07-August-25			Bond Future	10.85	85.3187	85.0371	85.3187	15.00
10/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11652	12	12	12	0.00

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10/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8063	8	8	8	0.00
10/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2425	3	2	3	200.00
10/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5022	5	5	5	0.00
10/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2183	2	2	2	2,341.00
10/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6603	7	7	7	0.00
10/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3756	4	4	4	0.00
10/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1676	2	2	2	2,541.00
10/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2522	2	3	2	2,541.00
10/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4715	5	5	5	0.00
10/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1274	1	1	1	2,541.00
10/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3672	4	4	4	0.00
10/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1841	2	2	2	2,541.00
10/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3962	4	4	4	0.00
10/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	920	1	1	1	2,541.00
10/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	387	0	0	0	0.00
10/12/2024	2037 On 06-November-25			Bond Future	10.96	86.9752	86.6885	86.9752	0.00
10/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5994	6	6	6	0.00
10/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2312	2	2	2	0.00
10/12/2024	2037 On 05-February-26			Bond Future	11.08	84.3715	84.0796	84.3715	0.00
10/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4647	5	5	5	0.00
10/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3981	4	4	4	0.00
10/12/2024	2038 On 06-February-25			Bond Future	140.35	140.2066	140.3504	140.2066	2,650.00
10/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	5120	5	5	5	0.00
10/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2038 On 08-May-25			Bond Future	143.21	143.0649	143.2120	143.0649	480.00
10/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3532	3	4	3	0.00
10/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2038 On 07-August-25			Bond Future	143.94	143.7934	143.9437	143.7934	0.00
10/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4384	4	4	4	0.00
10/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2038 On 06-November-25			Bond Future	146.78	146.6229	146.7766	146.6229	0.00
10/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2897	3	3	3	0.00
10/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2038 On 05-February-26			Bond Future	147.44	147.2786	147.4363	147.2786	0.00

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10/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4236	4	4	4	0.00
10/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2040 On 06-February-25			Bond Future	10.97	86.3191	85.9257	86.3191	66,591.00
10/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11510	12	12	12	0.00
10/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7513	8	8	8	0.00
10/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1640	2	2	2	780.00
10/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4823	5	5	5	0.00
10/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	294	0	0	0	780.00
10/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	79	0	0	0	780.00
10/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1459	1	1	1	0.00
10/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	10	0	0	0	0.00
10/12/2024	2040 On 08-May-25			Bond Future	11.07	88.0573	87.6563	88.0573	3,900.00
10/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9524	10	10	10	0.00
10/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10112	10	10	10	15,000.00
10/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13380	14	13	14	7,500.00
10/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13710	14	14	14	7,500.00
10/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	94	0	0	0	0.00
10/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	107	0	0	0	0.00
10/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	315	0	0	0	0.00
10/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	367	0	0	0	0.00
10/12/2024	2040 On 07-August-25			Bond Future	11.17	85.2857	84.8771	85.2857	16.00
10/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12316	13	12	13	0.00
10/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	461	0	0	0	0.00
10/12/2024	2040 On 06-November-25			Bond Future	11.28	86.9412	86.5251	86.9412	0.00
10/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6125	6	6	6	0.00
10/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2774	3	3	3	0.00
10/12/2024	2040 On 05-February-26			Bond Future	11.40	84.0860	83.6623	84.0860	0.00
10/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4923	5	5	5	0.00
10/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4381	4	4	4	0.00
10/12/2024	2044 On 06-February-25			Bond Future	11.09	82.3219	81.8817	82.3219	71,323.00
10/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11436	12	11	12	0.00
10/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3351	4	3	4	0.00
10/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1842	2	2	2	8,825.00
10/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15070	16	15	16	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
10/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8672	9	9	9	422.00
10/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5944	6	6	6	422.00
10/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	488	1	0	1	8,825.00
10/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	206	0	0	0	0.00
10/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
10/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	56	0	0	0	0.00
10/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3518	3	4	3	0.00
10/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	683	1	1	1	8,825.00
10/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1443	1	1	1	0.00
10/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	14	0	0	0	0.00
10/12/2024	2044 On 08-May-25			Bond Future	11.18	83.9797	83.5308	83.9797	7,734.00
10/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9589	10	10	10	0.00
10/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8012	8	8	8	0.00
10/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4479	5	4	5	0.00
10/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1777	2	2	2	2,490.00
10/12/2024	2044 On 08-May-25		Call	Bond Future	11.37	0.0148	0.0114	0.0148	0.00
10/12/2024	2044 On 08-May-25		Put	Bond Future	16480.54	16.0351	16.4805	16.0351	0.00
10/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1480	1	1	1	2,490.00
10/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3527	3	4	3	0.00
10/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	575	1	1	1	2,490.00
10/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	383	0	0	0	0.00
10/12/2024	2044 On 07-August-25			Bond Future	11.28	81.2528	80.7954	81.2528	0.00
10/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12287	13	12	13	0.00
10/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	529	0	1	0	0.00
10/12/2024	2044 On 06-November-25			Bond Future	11.38	82.8300	82.3640	82.8300	0.00
10/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6127	6	6	6	0.00
10/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3051	3	3	3	0.00
10/12/2024	2044 On 05-February-26			Bond Future	11.50	80.0217	79.5471	80.0217	0.00
10/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5058	5	5	5	0.00
10/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4664	4	5	4	0.00
10/12/2024	2046 On 06-February-25			Bond Future	123.09	122.3649	123.0931	122.3649	18,486.00
10/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	9083	8	9	8	0.00
10/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2046 On 08-May-25			Bond Future	123.38	122.6394	123.3825	122.6394	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
10/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1413	1	1	1	0.00
10/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2046 On 07-August-25			Bond Future	125.85	125.0923	125.8508	125.0923	0.00
10/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	7161	6	7	6	0.00
10/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2046 On 06-November-25			Bond Future	126.06	125.2904	126.0644	125.2904	0.00
10/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	654	0	1	0	0.00
10/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2046 On 05-February-26			Bond Future	128.50	127.7059	128.4954	127.7059	0.00
10/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6845	6	7	6	0.00
10/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2050 On 06-February-25			Bond Future	121.37	121.9940	121.3670	121.9940	16,408.00
10/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5767	6	6	6	0.00
10/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2050 On 08-May-25			Bond Future	123.84	124.4812	123.8419	124.4812	0.00
10/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2682	3	3	3	0.00
10/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2050 On 07-August-25			Bond Future	123.94	124.5947	123.9427	124.5947	0.00
10/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4053	5	4	5	0.00
10/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2050 On 06-November-25			Bond Future	126.38	127.0463	126.3820	127.0463	0.00
10/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1962	3	2	3	0.00
10/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
10/12/2024	2050 On 05-February-26			Bond Future	126.40	127.0755	126.3992	127.0755	0.00
10/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3579	4	4	4	0.00
10/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
10/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	AL37 On 06-February-25			Index Future	1078.08	1081.0000	1078.0760	1081.0000	0.00
10/12/2024	AL37 On 08-May-25			Index Future	1099.81	1102.7840	1099.8060	1102.7840	0.00
10/12/2024	AL37 On 07-August-25			Index Future	1121.57	1124.6010	1121.5670	1124.6010	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
10/12/2024	AL37 On 06-November-25			Index Future	1143.42	1146.5050	1143.4170	1146.5050	0.00
10/12/2024	AL37 On 05-February-26			Index Future	1165.26	1168.4040	1165.2610	1168.4040	0.00
10/12/2024	AL7T On 06-February-25			Index Future	1300.98	1304.3770	1300.9750	1304.3770	0.00
10/12/2024	AL7T On 08-May-25			Index Future	1327.20	1330.6640	1327.1970	1330.6640	0.00
10/12/2024	AL7T On 07-August-25			Index Future	1353.46	1356.9880	1353.4580	1356.9880	0.00
10/12/2024	AL7T On 06-November-25			Index Future	1379.83	1383.4190	1379.8250	1383.4190	0.00
10/12/2024	AL7T On 05-February-26			Index Future	1406.19	1409.8430	1406.1860	1409.8430	0.00
10/12/2024	ALBI On 06-February-25			Index Future	1118.26	1121.9330	1118.2560	1121.9330	98.00
10/12/2024	ALBI On 08-May-25			Index Future	1140.80	1144.5430	1140.7950	1144.5430	0.00
10/12/2024	ALBI On 07-August-25			Index Future	1163.37	1167.1850	1163.3680	1167.1850	0.00
10/12/2024	ALBI On 06-November-25			Index Future	1186.03	1189.9190	1186.0320	1189.9190	0.00
10/12/2024	ALBI On 05-February-26			Index Future	1208.69	1212.6470	1208.6900	1212.6470	0.00
10/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	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
10/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	ES33 On 06-February-25			Bond Future	10.93	84.5020	84.2611	84.5020	0.00
10/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10530	11	11	11	0.00
10/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES33 On 08-May-25			Bond Future	11.04	82.4249	82.1793	82.4249	0.00
10/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7407	8	7	8	0.00
10/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES33 On 07-August-25			Bond Future	11.17	84.0726	83.8225	84.0726	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
10/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10018	10	10	10	0.00
10/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES33 On 06-November-25			Bond Future	11.31	81.9284	81.6737	81.9284	0.00
10/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3023	3	3	3	0.00
10/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES33 On 05-February-26			Bond Future	11.48	83.5046	83.2453	83.5046	0.00
10/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	50	0	0	0	0.00
10/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES42 On 06-February-25			Bond Future	11.40	81.2492	80.8742	81.2492	0.00
10/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12481	13	12	13	0.00
10/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES42 On 08-May-25			Bond Future	11.50	78.6384	78.2561	78.6384	0.00
10/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9625	10	10	10	0.00
10/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES42 On 07-August-25			Bond Future	11.60	80.2095	79.8199	80.2095	0.00
10/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11548	12	12	12	0.00
10/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES42 On 06-November-25			Bond Future	11.72	77.5204	77.1234	77.5204	0.00
10/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3790	4	4	4	0.00
10/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
10/12/2024	ES42 On 05-February-26			Bond Future	11.85	79.0093	78.6050	79.0093	0.00
10/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	5	0	0	0	0.00
10/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
10/12/2024	GOVI On 06-February-25			GOVI	1100.99	1104.5590	1100.9910	1104.5590	636.00
10/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1289910	133	129	133	0.00
10/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/12/2024	GOVI On 08-May-25			GOVI	1123.18	1126.8190	1123.1830	1126.8190	0.00
10/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1011830	105	101	105	0.00
10/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
10/12/2024	GOVI On 07-August-25			GOVI	1145.41	1149.1110	1145.4070	1149.1110	0.00
10/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1344070	138	134	138	0.00
10/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
10/12/2024	GOVI On 06-November-25			GOVI	1167.72	1171.4920	1167.7210	1171.4920	0.00
10/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	557210	59	56	59	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
10/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
10/12/2024	GOVI On 05-February-26			GOVI	1190.03	1193.8690	1190.0300	1193.8690	0.00
10/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	400300	44	40	44	0.00
10/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
10/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2024	IGOV On 06-February-25			Index Future	377.06	376.8980	377.0610	376.8980	874.00
10/12/2024	IGOV On 08-May-25			Index Future	384.75	384.5850	384.7530	384.5850	8.00
10/12/2024	IGOV On 07-August-25			Index Future	392.46	392.2830	392.4560	392.2830	0.00
10/12/2024	IGOV On 06-November-25			Index Future	400.19	400.0110	400.1890	400.0110	0.00
10/12/2024	IGOV On 05-February-26			Index Future	407.92	407.7380	407.9210	407.7380	0.00
10/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
10/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
10/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
10/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
10/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
10/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
10/12/2024	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
10/12/2024	R033 On 06-February-25			Bond Future	9.86	104.7505	104.4405	104.7505	5,803.00
10/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3070	3	3	3	0.00
10/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	500	0	0	0	0.00
10/12/2024	R033 On 08-May-25			Bond Future	9.94	101.8116	101.4957	101.8116	0.00
10/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3333	4	3	4	0.00
10/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1239	1	1	1	0.00
10/12/2024	R033 On 07-August-25			Bond Future	10.03	103.8228	103.5011	103.8228	0.00
10/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3570	4	4	4	0.00
10/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1991	2	2	2	0.00
10/12/2024	R033 On 06-November-25			Bond Future	10.13	100.7950	100.4674	100.7950	0.00
10/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3809	4	4	4	0.00
10/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2797	3	3	3	0.00
10/12/2024	R033 On 05-February-26			Bond Future	10.25	102.7114	102.3780	102.7114	0.00
10/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4260	4	4	4	0.00
10/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3092	3	3	3	0.00
10/12/2024	R035 On 06-February-25			Bond Future	10.25	95.7267	95.5222	95.7267	87,182.00
10/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11504	12	12	12	0.00
10/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4969	5	5	5	0.00
10/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	961	1	1	1	15,000.00
10/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1410	2	1	2	100.00
10/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5966	6	6	6	0.00
10/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2869	3	3	3	0.00
10/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1670	2	2	2	1,000.00
10/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1340	1	1	1	0.00
10/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	568	1	1	1	1,100.00
10/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1136	1	1	1	0.00
10/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	106	0	0	0	1,100.00
10/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1829	2	2	2	0.00
10/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	183	0	0	0	7,500.00
10/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3	0	0	0	0.00
10/12/2024	R035 On 08-May-25			Bond Future	10.33	93.1443	92.9360	93.1443	1,002.00
10/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8158	8	8	8	0.00
10/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15278	15	15	15	0.00
10/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12368	13	12	13	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
10/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6707	7	7	7	400.00
10/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7792	8	8	8	0.00
10/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2620	3	3	3	150.00
10/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4515	5	5	5	0.00
10/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1052	1	1	1	150.00
10/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1982	2	2	2	0.00
10/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	389	0	0	0	150.00
10/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	78	0	0	0	400.00
10/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	538	1	1	1	0.00
10/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	19	0	0	0	400.00
10/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	349	0	0	0	0.00
10/12/2024	R035 On 07-August-25			Bond Future	10.42	94.9849	94.7728	94.9849	0.00
10/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11721	12	12	12	0.00
10/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	320	0	0	0	0.00
10/12/2024	R035 On 06-November-25			Bond Future	10.52	92.3237	92.1078	92.3237	0.00
10/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5777	6	6	6	0.00
10/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2180	2	2	2	0.00
10/12/2024	R035 On 05-February-26			Bond Future	10.65	94.0803	93.8608	94.0803	0.00
10/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4392	5	4	5	0.00
10/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3625	4	4	4	0.00
10/12/2024	R038 On 06-February-25			Bond Future	10.77	105.0267	104.7106	105.0267	7,347.00
10/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3808	4	4	4	0.00
10/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	597	1	1	1	0.00
10/12/2024	R038 On 08-May-25			Bond Future	10.86	101.6516	101.3295	101.6516	2,395.00
10/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4219	4	4	4	0.00
10/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1687	2	2	2	0.00
10/12/2024	R038 On 07-August-25			Bond Future	10.97	103.6595	103.3314	103.6595	0.00
10/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4552	5	5	5	0.00
10/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2741	3	3	3	0.00
10/12/2024	R038 On 06-November-25			Bond Future	11.08	100.1867	99.8526	100.1867	0.00
10/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4968	5	5	5	0.00
10/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9556	10	10	10	0.00
10/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4043	4	4	4	1,770.00
10/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1810	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
10/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4718	5	5	5	0.00
10/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3935	4	4	4	0.00
10/12/2024	R038 On 05-February-26			Bond Future	11.21	102.0907	101.7507	102.0907	0.00
10/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5750	6	6	6	0.00
10/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4285	4	4	4	0.00
10/12/2024	R053 On 06-February-25			Bond Future	11.04	109.9486	109.3080	109.9486	2,011.00
10/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14950	16	15	16	0.00
10/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	22	0	0	0	0.00
10/12/2024	R053 On 08-May-25			Bond Future	11.12	106.2952	105.6422	106.2952	0.00
10/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12656	13	13	13	0.00
10/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	581	1	1	1	0.00
10/12/2024	R053 On 07-August-25			Bond Future	11.21	108.3948	107.7292	108.3948	0.00
10/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15712	16	16	16	0.00
10/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	817	1	1	1	0.00
10/12/2024	R053 On 06-November-25			Bond Future	11.31	104.6354	103.9573	104.6354	0.00
10/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7655	8	8	8	0.00
10/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3912	4	4	4	0.00
10/12/2024	R053 On 05-February-26			Bond Future	11.42	106.6239	105.9332	106.6239	0.00
10/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6466	7	6	7	0.00
10/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5867	6	6	6	0.00
10/12/2024	R186 On 06-February-25			Bond Future	8.18	105.4639	105.3971	105.4639	175,983.00
10/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1475	2	1	2	0.00
10/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	17	0	0	0	0.00
10/12/2024	R186 On 08-May-25			Bond Future	8.19	107.5885	107.5207	107.5885	0.00
10/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	710	1	1	1	0.00
10/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	287	0	0	0	0.00
10/12/2024	R186 On 07-August-25			Bond Future	8.23	104.4050	104.3363	104.4050	0.00
10/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1967	2	2	2	0.00
10/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1458	2	1	2	1,983.00
10/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2620	3	3	3	0.00
10/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	59	0	0	0	1,983.00
10/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	189	0	0	0	0.00
10/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	118	0	0	0	0.00
10/12/2024	R186 On 06-November-25			Bond Future	8.31	106.4338	106.3642	106.4338	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
10/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	406	0	0	0	0.00
10/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	593	1	1	1	0.00
10/12/2024	R186 On 05-February-26			Bond Future	8.49	103.1518	103.0812	103.1518	0.00
10/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	460	0	0	0	0.00
10/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	511	0	1	0	0.00
10/12/2024	R202 On 06-February-25			Bond Future	270.03	269.8467	270.0333	269.8467	1,932.00
10/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3243	3	3	3	0.00
10/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R202 On 08-May-25			Bond Future	275.54	275.3486	275.5398	275.3486	269.00
10/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3230	3	3	3	0.00
10/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R202 On 07-August-25			Bond Future	275.80	275.6029	275.7982	275.6029	0.00
10/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4198	4	4	4	0.00
10/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R202 On 06-November-25			Bond Future	281.23	281.0270	281.2273	281.0270	0.00
10/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5587	5	6	5	0.00
10/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R202 On 05-February-26			Bond Future	281.30	281.0921	281.2981	281.0921	0.00
10/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3478	3	3	3	0.00
10/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R209 On 06-February-25			Bond Future	10.45	75.2944	75.0293	75.2944	12,993.00
10/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9527	10	10	10	0.00
10/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	6	0	0	0	0.00
10/12/2024	R209 On 08-May-25			Bond Future	10.53	73.6562	73.3861	73.6562	6,367.00
10/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6961	7	7	7	0.00
10/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	355	0	0	0	0.00
10/12/2024	R209 On 07-August-25			Bond Future	10.62	75.1115	74.8362	75.1115	0.00
10/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9915	10	10	10	0.00
10/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	357	0	0	0	0.00
10/12/2024	R209 On 06-November-25			Bond Future	10.71	73.4181	73.1378	73.4181	0.00
10/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4882	5	5	5	0.00
10/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2174	2	2	2	0.00
10/12/2024	R209 On 05-February-26			Bond Future	10.82	74.8148	74.5294	74.8148	0.00
10/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4013	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3496	3	3	3	0.00
10/12/2024	R210 On 06-February-25			Bond Future	244.89	244.9069	244.8893	244.9069	991.00
10/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5279	5	5	5	0.00
10/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R210 On 08-May-25			Bond Future	246.52	246.5342	246.5167	246.5342	300.00
10/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
10/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1513	1	2	1	0.00
10/12/2024	R210 On 07-August-25			Bond Future	251.45	251.4654	251.4487	251.4654	0.00
10/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	3009	3	3	3	0.00
10/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R210 On 06-November-25			Bond Future	252.97	252.9837	252.9676	252.9837	0.00
10/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	828	1	1	1	0.00
10/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R210 On 05-February-26			Bond Future	257.85	257.8629	257.8475	257.8629	0.00
10/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4747	5	5	5	0.00
10/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
10/12/2024	R213 On 06-February-25			Bond Future	9.37	92.6449	92.4066	92.6449	97,907.00
10/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7919	8	8	8	0.00
10/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	9	0	0	0	0.00
10/12/2024	R213 On 08-May-25			Bond Future	9.43	90.9534	90.7106	90.9534	0.00
10/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4646	5	5	5	0.00
10/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	325	0	0	0	0.00
10/12/2024	R213 On 07-August-25			Bond Future	9.51	92.7509	92.5037	92.7509	0.00
10/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8243	8	8	8	0.00
10/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	207	0	0	0	0.00
10/12/2024	R213 On 06-November-25			Bond Future	9.60	90.9992	90.7475	90.9992	0.00
10/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3354	4	3	4	0.00
10/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1676	2	2	2	0.00
10/12/2024	R213 On 05-February-26			Bond Future	9.72	92.7319	92.4757	92.7319	0.00
10/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2885	3	3	3	0.00
10/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2280	2	2	2	0.00
10/12/2024	R214 On 06-February-25			Bond Future	10.83	70.6768	70.3343	70.6768	18,356.00
10/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9505	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
10/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7411	8	7	8	521.00
10/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5081	5	5	5	521.00
10/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13405	14	13	14	0.00
10/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
10/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	40	0	0	0	0.00
10/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	154	0	0	0	0.00
10/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	11	0	0	0	0.00
10/12/2024	R214 On 08-May-25			Bond Future	10.90	68.7969	68.4477	68.7969	3,232.00
10/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7941	8	8	8	0.00
10/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	307	0	0	0	0.00
10/12/2024	R214 On 07-August-25			Bond Future	10.99	70.1564	69.8005	70.1564	0.00
10/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10158	10	10	10	0.00
10/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	445	0	0	0	0.00
10/12/2024	R214 On 06-November-25			Bond Future	11.08	68.2188	67.8563	68.2188	0.00
10/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5305	6	5	6	0.00
10/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2381	2	2	2	0.00
10/12/2024	R214 On 05-February-26			Bond Future	11.19	69.5169	69.1478	69.5169	0.00
10/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4206	4	4	4	0.00
10/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3833	4	4	4	0.00
10/12/2024	R248 On 06-February-25			Bond Future	11.03	85.5235	84.9928	85.5235	272,105.00
10/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10405	11	10	11	0.00
10/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	151	0	0	0	660.00
10/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1546	2	2	2	660.00
10/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4799	5	5	5	0.00
10/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	381	0	0	0	660.00
10/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1786	2	2	2	0.00
10/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5551	5	6	5	0.00
10/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	28	0	0	0	0.00
10/12/2024	R248 On 08-May-25			Bond Future	11.12	82.7990	82.2580	82.7990	30,311.00
10/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9656	10	10	10	0.00
10/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	455	0	0	0	0.00
10/12/2024	R248 On 07-August-25			Bond Future	11.20	84.4351	83.8836	84.4351	0.00
10/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12437	13	12	13	0.00
10/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	587	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
10/12/2024	R248 On 06-November-25			Bond Future	11.30	81.6321	81.0701	81.6321	0.00
10/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5982	6	6	6	0.00
10/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3154	3	3	3	0.00
10/12/2024	R248 On 05-February-26			Bond Future	11.41	83.1847	82.6124	83.1847	0.00
10/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5052	5	5	5	0.00
10/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4747	4	5	4	0.00
10/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00