



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: 11/01/2024 TO: 11/01/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	2025 On 01-February-24			Bond Future	176.57	176.5104	176.5749	176.5104	11,392.00
11/01/2024	2025 On 02-May-24			Bond Future	180.52	180.4526	180.5184	180.4526	0.00
11/01/2024	2025 On 01-August-24			Bond Future	182.73	182.6637	182.7311	182.6637	0.00
11/01/2024	2025 On 07-November-24			Bond Future	187.05	186.9799	187.0497	186.9799	75.00
11/01/2024	2029 On 01-February-24			Bond Future	129.64	129.4641	129.6418	129.4641	4,517.00
11/01/2024	2029 On 02-May-24			Bond Future	131.17	130.9866	131.1682	130.9866	6,878.00
11/01/2024	2029 On 01-August-24			Bond Future	134.11	133.9289	134.1149	133.9289	0.00
11/01/2024	2029 On 07-November-24			Bond Future	135.88	135.6879	135.8787	135.6879	66.00
11/01/2024	2029 On 06-February-25			Bond Future	138.80	138.6058	138.8013	138.6058	0.00
11/01/2024	2029 On 06-February-25	132.40	Call	Bond Future	6401	6	6	6	0.00
11/01/2024	2029 On 06-February-25	132.40	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
11/01/2024	2030 On 01-February-24			Bond Future	9.70	92.5427	92.5663	92.5427	104,445.00
11/01/2024	2030 On 01-February-24	11.36	Call	Bond Future	6746	7	7	7	0.00
11/01/2024	2030 On 01-February-24	11.35	Call	Bond Future	6707	7	7	7	0.00
11/01/2024	2030 On 01-February-24	11.37	Call	Bond Future	6784	7	7	7	0.00
11/01/2024	2030 On 01-February-24	11.31	Call	Bond Future	6552	7	7	7	0.00
11/01/2024	2030 On 01-February-24	9.93	Call	Bond Future	1211	1	1	1	1,360.00
11/01/2024	2030 On 01-February-24	9.57	Call	Bond Future	277	0	0	0	400.00
11/01/2024	2030 On 01-February-24	10.07	Call	Bond Future	1700	2	2	2	400.00
11/01/2024	2030 On 01-February-24	12.10	Call	Bond Future	9546	10	10	10	0.00
11/01/2024	2030 On 01-February-24	10.39	Call	Bond Future	2925	3	3	3	500.00
11/01/2024	2030 On 01-February-24	11.86	Call	Bond Future	8650	9	9	9	0.00
11/01/2024	2030 On 01-February-24	9.89	Call	Bond Future	1080	1	1	1	500.00
11/01/2024	2030 On 01-February-24	10.16	Call	Bond Future	2034	2	2	2	200.00
11/01/2024	2030 On 01-February-24	11.00	Call	Bond Future	5342	5	5	5	0.00
11/01/2024	2030 On 01-February-24	11.75	Call	Bond Future	8236	8	8	8	0.00
11/01/2024	2030 On 01-February-24	11.85	Call	Bond Future	8613	9	9	9	0.00
11/01/2024	2030 On 01-February-24	10.00	Call	Bond Future	1450	1	1	1	500.00
11/01/2024	2030 On 01-February-24	11.85	Put	Bond Future	0	0	0	0	500.00
11/01/2024	2030 On 01-February-24	10.00	Put	Bond Future	168	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.75	Put	Bond Future	0	0	0	0	200.00
11/01/2024	2030 On 01-February-24	10.16	Put	Bond Future	86	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.00	Put	Bond Future	2	0	0	0	700.00
11/01/2024	2030 On 01-February-24	9.89	Put	Bond Future	258	0	0	0	0.00
11/01/2024	2030 On 01-February-24	10.39	Put	Bond Future	32	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.86	Put	Bond Future	0	0	0	0	500.00
11/01/2024	2030 On 01-February-24	9.57	Put	Bond Future	811	1	1	1	0.00
11/01/2024	2030 On 01-February-24	12.10	Put	Bond Future	0	0	0	0	400.00
11/01/2024	2030 On 01-February-24	10.07	Put	Bond Future	126	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.31	Put	Bond Future	0	0	0	0	1,360.00
11/01/2024	2030 On 01-February-24	9.93	Put	Bond Future	221	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.37	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.35	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2030 On 01-February-24	11.36	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2030 On 02-May-24			Bond Future	9.74	94.5868	94.6108	94.5868	57,845.00
11/01/2024	2030 On 02-May-24	9.82	Call	Bond Future	1625	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2030 On 02-May-24	9.81	Call	Bond Future	1603	2	2	2	0.00
11/01/2024	2030 On 02-May-24	9.83	Call	Bond Future	1648	2	2	2	0.00
11/01/2024	2030 On 02-May-24	9.66	Call	Bond Future	1287	1	1	1	1,000.00
11/01/2024	2030 On 02-May-24	10.16	Call	Bond Future	2493	2	2	2	1,000.00
11/01/2024	2030 On 02-May-24	11.94	Call	Bond Future	8573	9	9	9	0.00
11/01/2024	2030 On 02-May-24	12.38	Call	Bond Future	10133	10	10	10	0.00
11/01/2024	2030 On 02-May-24	10.82	Call	Bond Future	4589	5	5	5	1,080.00
11/01/2024	2030 On 02-May-24	10.62	Call	Bond Future	3914	4	4	4	500.00
11/01/2024	2030 On 02-May-24	11.12	Call	Bond Future	5637	6	6	6	500.00
11/01/2024	2030 On 02-May-24	13.15	Call	Bond Future	12806	13	13	13	0.00
11/01/2024	2030 On 02-May-24	13.15	Put	Bond Future	1	0	0	0	500.00
11/01/2024	2030 On 02-May-24	11.12	Put	Bond Future	160	0	0	0	0.00
11/01/2024	2030 On 02-May-24	10.62	Put	Bond Future	370	0	0	0	0.00
11/01/2024	2030 On 02-May-24	12.38	Put	Bond Future	13	0	0	0	1,080.00
11/01/2024	2030 On 02-May-24	10.82	Put	Bond Future	265	0	0	0	0.00
11/01/2024	2030 On 02-May-24	11.94	Put	Bond Future	39	0	0	0	1,000.00
11/01/2024	2030 On 02-May-24	10.16	Put	Bond Future	774	1	1	1	0.00
11/01/2024	2030 On 02-May-24	9.66	Put	Bond Future	1606	2	2	2	0.00
11/01/2024	2030 On 02-May-24	9.83	Put	Bond Future	1267	1	1	1	0.00
11/01/2024	2030 On 02-May-24	9.81	Put	Bond Future	1304	1	1	1	0.00
11/01/2024	2030 On 02-May-24	9.82	Put	Bond Future	1286	1	1	1	0.00
11/01/2024	2030 On 01-August-24			Bond Future	9.78	92.6832	92.7080	92.6832	0.00
11/01/2024	2030 On 01-August-24	10.38	Call	Bond Future	3355	3	3	3	0.00
11/01/2024	2030 On 01-August-24	10.39	Call	Bond Future	3382	3	3	3	0.00
11/01/2024	2030 On 01-August-24	10.37	Call	Bond Future	3327	3	3	3	0.00
11/01/2024	2030 On 01-August-24	10.37	Put	Bond Future	1020	1	1	1	0.00
11/01/2024	2030 On 01-August-24	10.39	Put	Bond Future	998	1	1	1	0.00
11/01/2024	2030 On 01-August-24	10.38	Put	Bond Future	1009	1	1	1	0.00
11/01/2024	2030 On 07-November-24			Bond Future	9.84	94.8479	94.8737	94.8479	1,652.00
11/01/2024	2030 On 07-November-24	10.75	Call	Bond Future	4528	5	5	5	0.00
11/01/2024	2030 On 07-November-24	10.76	Call	Bond Future	4555	5	5	5	0.00
11/01/2024	2030 On 07-November-24	10.74	Call	Bond Future	4500	4	5	4	0.00
11/01/2024	2030 On 07-November-24	10.74	Put	Bond Future	1130	1	1	1	0.00
11/01/2024	2030 On 07-November-24	10.76	Put	Bond Future	1112	1	1	1	0.00
11/01/2024	2030 On 07-November-24	10.75	Put	Bond Future	1121	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
11/01/2024	2030 On 06-February-25			Bond Future	9.91	92.8540	92.8807	92.8540	0.00
11/01/2024	2030 On 06-February-25	10.68	Call	Bond Future	4229	4	4	4	0.00
11/01/2024	2030 On 06-February-25	10.68	Put	Bond Future	1454	1	1	1	0.00
11/01/2024	2032 On 01-February-24			Bond Future	10.52	90.5785	90.6825	90.5785	83,809.00
11/01/2024	2032 On 01-February-24	11.84	Call	Bond Future	6246	6	6	6	0.00
11/01/2024	2032 On 01-February-24	11.85	Call	Bond Future	6291	6	6	6	0.00
11/01/2024	2032 On 01-February-24	11.83	Call	Bond Future	6202	6	6	6	0.00
11/01/2024	2032 On 01-February-24	10.90	Call	Bond Future	2037	2	2	2	8,500.00
11/01/2024	2032 On 01-February-24	12.00	Call	Bond Future	6960	7	7	7	0.00
11/01/2024	2032 On 01-February-24	10.76	Call	Bond Future	1476	1	1	1	1,200.00
11/01/2024	2032 On 01-February-24	12.62	Call	Bond Future	9653	10	10	10	0.00
11/01/2024	2032 On 01-February-24	10.01	Call	Bond Future	9	0	0	0	1,200.00
11/01/2024	2032 On 01-February-24	10.59	Call	Bond Future	880	1	1	1	500.00
11/01/2024	2032 On 01-February-24	11.09	Call	Bond Future	2858	3	3	3	500.00
11/01/2024	2032 On 01-February-24	12.73	Call	Bond Future	10118	10	10	10	0.00
11/01/2024	2032 On 01-February-24	10.78	Call	Bond Future	1553	1	2	1	200.00
11/01/2024	2032 On 01-February-24	11.75	Call	Bond Future	5842	6	6	6	0.00
11/01/2024	2032 On 01-February-24	12.50	Call	Bond Future	9141	9	9	9	0.00
11/01/2024	2032 On 01-February-24	11.33	Call	Bond Future	3938	4	4	4	0.00
11/01/2024	2032 On 01-February-24	11.55	Call	Bond Future	4937	5	5	5	0.00
11/01/2024	2032 On 01-February-24	11.35	Call	Bond Future	4028	4	4	4	0.00
11/01/2024	2032 On 01-February-24	10.85	Call	Bond Future	1831	2	2	2	0.00
11/01/2024	2032 On 01-February-24	10.85	Put	Bond Future	202	0	0	0	17,000.00
11/01/2024	2032 On 01-February-24	11.35	Put	Bond Future	28	0	0	0	8,500.00
11/01/2024	2032 On 01-February-24	11.55	Put	Bond Future	12	0	0	0	8,500.00
11/01/2024	2032 On 01-February-24	11.33	Put	Bond Future	30	0	0	0	17,000.00
11/01/2024	2032 On 01-February-24	12.50	Put	Bond Future	0	0	0	0	200.00
11/01/2024	2032 On 01-February-24	11.75	Put	Bond Future	5	0	0	0	200.00
11/01/2024	2032 On 01-February-24	10.78	Put	Bond Future	263	0	0	0	0.00
11/01/2024	2032 On 01-February-24	12.73	Put	Bond Future	0	0	0	0	500.00
11/01/2024	2032 On 01-February-24	11.09	Put	Bond Future	80	0	0	0	0.00
11/01/2024	2032 On 01-February-24	10.59	Put	Bond Future	518	1	1	1	0.00
11/01/2024	2032 On 01-February-24	10.76	Put	Bond Future	284	0	0	0	0.00
11/01/2024	2032 On 01-February-24	10.01	Put	Bond Future	2564	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2032 On 01-February-24	12.62	Put	Bond Future	0	0	0	0	1,200.00
11/01/2024	2032 On 01-February-24	12.00	Put	Bond Future	2	0	0	0	0.00
11/01/2024	2032 On 01-February-24	10.90	Put	Bond Future	167	0	0	0	0.00
11/01/2024	2032 On 01-February-24	11.83	Put	Bond Future	4	0	0	0	0.00
11/01/2024	2032 On 01-February-24	11.85	Put	Bond Future	3	0	0	0	0.00
11/01/2024	2032 On 01-February-24	11.84	Put	Bond Future	4	0	0	0	0.00
11/01/2024	2032 On 02-May-24			Bond Future	10.59	88.4171	88.5233	88.4171	101,647.00
11/01/2024	2032 On 02-May-24	10.36	Call	Bond Future	1261	1	1	1	1,000.00
11/01/2024	2032 On 02-May-24	10.86	Call	Bond Future	2553	2	3	2	1,000.00
11/01/2024	2032 On 02-May-24	12.90	Call	Bond Future	10381	10	10	10	0.00
11/01/2024	2032 On 02-May-24	11.35	Call	Bond Future	4218	4	4	4	1,550.00
11/01/2024	2032 On 02-May-24	10.65	Call	Bond Future	1950	2	2	2	1,550.00
11/01/2024	2032 On 02-May-24	13.35	Call	Bond Future	12167	12	12	12	0.00
11/01/2024	2032 On 02-May-24	10.59	Call	Bond Future	1793	2	2	2	500.00
11/01/2024	2032 On 02-May-24	11.09	Call	Bond Future	3296	3	3	3	500.00
11/01/2024	2032 On 02-May-24	13.18	Call	Bond Future	11495	11	11	11	0.00
11/01/2024	2032 On 02-May-24	10.55	Call	Bond Future	1691	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.56	Call	Bond Future	1716	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.54	Call	Bond Future	1667	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.57	Call	Bond Future	1742	2	2	2	500.00
11/01/2024	2032 On 02-May-24	11.21	Call	Bond Future	3712	4	4	4	0.00
11/01/2024	2032 On 02-May-24	11.81	Call	Bond Future	5985	6	6	6	0.00
11/01/2024	2032 On 02-May-24	11.81	Put	Bond Future	311	0	0	0	500.00
11/01/2024	2032 On 02-May-24	11.21	Put	Bond Future	756	1	1	1	500.00
11/01/2024	2032 On 02-May-24	10.57	Put	Bond Future	1816	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.54	Put	Bond Future	1886	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.56	Put	Bond Future	1839	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.55	Put	Bond Future	1862	2	2	2	0.00
11/01/2024	2032 On 02-May-24	13.18	Put	Bond Future	28	0	0	0	500.00
11/01/2024	2032 On 02-May-24	11.09	Put	Bond Future	898	1	1	1	0.00
11/01/2024	2032 On 02-May-24	13.35	Put	Bond Future	19	0	0	0	1,550.00
11/01/2024	2032 On 02-May-24	11.35	Put	Bond Future	617	1	1	1	0.00
11/01/2024	2032 On 02-May-24	10.65	Put	Bond Future	1637	2	2	2	0.00
11/01/2024	2032 On 02-May-24	12.90	Put	Bond Future	53	0	0	0	1,000.00
11/01/2024	2032 On 02-May-24	10.86	Put	Bond Future	1237	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
11/01/2024	2032 On 02-May-24	10.59	Put	Bond Future	1770	2	2	2	0.00
11/01/2024	2032 On 02-May-24	10.36	Put	Bond Future	2359	2	2	2	0.00
11/01/2024	2032 On 01-August-24			Bond Future	10.66	90.3819	90.4907	90.3819	0.00
11/01/2024	2032 On 01-August-24	11.14	Call	Bond Future	3719	4	4	4	0.00
11/01/2024	2032 On 01-August-24	11.13	Call	Bond Future	3688	4	4	4	0.00
11/01/2024	2032 On 01-August-24	11.15	Call	Bond Future	3751	4	4	4	0.00
11/01/2024	2032 On 01-August-24	11.15	Put	Bond Future	1453	1	1	1	0.00
11/01/2024	2032 On 01-August-24	11.13	Put	Bond Future	1482	2	1	2	0.00
11/01/2024	2032 On 01-August-24	11.14	Put	Bond Future	1468	2	1	2	0.00
11/01/2024	2032 On 07-November-24			Bond Future	10.75	88.3262	88.4378	88.3262	1,526.00
11/01/2024	2032 On 07-November-24	13.36	Call	Bond Future	11330	11	11	11	0.00
11/01/2024	2032 On 07-November-24	11.64	Call	Bond Future	5352	5	5	5	1,615.00
11/01/2024	2032 On 07-November-24	11.48	Call	Bond Future	4841	5	5	5	0.00
11/01/2024	2032 On 07-November-24	11.47	Call	Bond Future	4810	5	5	5	0.00
11/01/2024	2032 On 07-November-24	11.49	Call	Bond Future	4873	5	5	5	0.00
11/01/2024	2032 On 07-November-24	11.49	Put	Bond Future	1552	2	2	2	0.00
11/01/2024	2032 On 07-November-24	11.47	Put	Bond Future	1576	2	2	2	0.00
11/01/2024	2032 On 07-November-24	11.48	Put	Bond Future	1564	2	2	2	0.00
11/01/2024	2032 On 07-November-24	13.36	Put	Bond Future	318	0	0	0	1,615.00
11/01/2024	2032 On 07-November-24	11.64	Put	Bond Future	1378	1	1	1	0.00
11/01/2024	2032 On 06-February-25			Bond Future	10.85	90.2019	90.3163	90.2019	0.00
11/01/2024	2032 On 06-February-25	11.72	Call	Bond Future	5304	5	5	5	0.00
11/01/2024	2032 On 06-February-25	11.72	Put	Bond Future	1535	2	2	2	0.00
11/01/2024	2033 On 01-February-24			Bond Future	122.77	122.9458	122.7699	122.9458	8,052.00
11/01/2024	2033 On 02-May-24			Bond Future	124.05	124.2261	124.0461	124.2261	1,137.00
11/01/2024	2033 On 01-August-24			Bond Future	126.83	127.0167	126.8329	127.0167	0.00
11/01/2024	2033 On 07-November-24			Bond Future	128.33	128.5149	128.3271	128.5149	0.00
11/01/2024	2033 On 06-February-25			Bond Future	131.09	131.2787	131.0875	131.2787	0.00
11/01/2024	2033 On 06-February-25	124.94	Call	Bond Future	6147	6	6	6	0.00
11/01/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2037 On 01-February-24			Bond Future	11.77	78.4833	78.6563	78.4833	135,186.00
11/01/2024	2037 On 01-February-24	12.32	Call	Bond Future	3078	3	3	3	0.00
11/01/2024	2037 On 01-February-24	12.31	Call	Bond Future	3031	3	3	3	0.00
11/01/2024	2037 On 01-February-24	12.33	Call	Bond Future	3125	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2037 On 01-February-24	13.93	Call	Bond Future	10717	11	11	11	0.00
11/01/2024	2037 On 01-February-24	12.93	Call	Bond Future	6053	6	6	6	0.00
11/01/2024	2037 On 01-February-24	12.09	Call	Bond Future	2043	2	2	2	2,500.00
11/01/2024	2037 On 01-February-24	12.93	Put	Bond Future	6	0	0	0	2,500.00
11/01/2024	2037 On 01-February-24	12.09	Put	Bond Future	297	0	0	0	0.00
11/01/2024	2037 On 01-February-24	13.93	Put	Bond Future	0	0	0	0	2,500.00
11/01/2024	2037 On 01-February-24	12.33	Put	Bond Future	112	0	0	0	0.00
11/01/2024	2037 On 01-February-24	12.31	Put	Bond Future	122	0	0	0	0.00
11/01/2024	2037 On 01-February-24	12.32	Put	Bond Future	117	0	0	0	0.00
11/01/2024	2037 On 02-May-24			Bond Future	11.87	80.2168	80.3936	80.2168	10,200.00
11/01/2024	2037 On 02-May-24	11.44	Call	Bond Future	997	1	1	1	0.00
11/01/2024	2037 On 02-May-24	11.43	Call	Bond Future	978	1	1	1	0.00
11/01/2024	2037 On 02-May-24	11.45	Call	Bond Future	1016	1	1	1	0.00
11/01/2024	2037 On 02-May-24	11.45	Put	Bond Future	3335	3	3	3	0.00
11/01/2024	2037 On 02-May-24	11.43	Put	Bond Future	3411	4	3	4	0.00
11/01/2024	2037 On 02-May-24	11.44	Put	Bond Future	3373	4	3	4	0.00
11/01/2024	2037 On 01-August-24			Bond Future	11.97	77.7435	77.9244	77.7435	0.00
11/01/2024	2037 On 01-August-24	13.82	Call	Bond Future	9567	9	10	9	0.00
11/01/2024	2037 On 01-August-24	13.17	Call	Bond Future	7004	7	7	7	0.00
11/01/2024	2037 On 01-August-24	12.10	Call	Bond Future	3206	3	3	3	0.00
11/01/2024	2037 On 01-August-24	12.11	Call	Bond Future	3237	3	3	3	1,383.00
11/01/2024	2037 On 01-August-24	12.09	Call	Bond Future	3176	3	3	3	0.00
11/01/2024	2037 On 01-August-24	12.09	Put	Bond Future	2551	3	3	3	0.00
11/01/2024	2037 On 01-August-24	12.11	Put	Bond Future	2506	3	3	3	0.00
11/01/2024	2037 On 01-August-24	12.10	Put	Bond Future	2529	3	3	3	0.00
11/01/2024	2037 On 01-August-24	13.17	Put	Bond Future	970	1	1	1	1,383.00
11/01/2024	2037 On 01-August-24	13.82	Put	Bond Future	541	1	1	1	1,383.00
11/01/2024	2037 On 07-November-24			Bond Future	12.09	79.5585	79.7439	79.5585	9,175.00
11/01/2024	2037 On 07-November-24	12.58	Call	Bond Future	4939	5	5	5	0.00
11/01/2024	2037 On 07-November-24	12.59	Call	Bond Future	4972	5	5	5	0.00
11/01/2024	2037 On 07-November-24	12.57	Call	Bond Future	4906	5	5	5	0.00
11/01/2024	2037 On 07-November-24	12.57	Put	Bond Future	2456	3	2	3	0.00
11/01/2024	2037 On 07-November-24	12.59	Put	Bond Future	2421	2	2	2	0.00
11/01/2024	2037 On 07-November-24	12.58	Put	Bond Future	2439	3	2	3	0.00
11/01/2024	2037 On 06-February-25			Bond Future	12.22	76.9878	77.1776	76.9878	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
11/01/2024	2037 On 06-February-25	12.76	Call	Bond Future	5577	5	6	5	0.00
11/01/2024	2037 On 06-February-25	12.76	Put	Bond Future	2860	3	3	3	0.00
11/01/2024	2038 On 01-February-24			Bond Future	131.77	132.0438	131.7664	132.0438	1,500.00
11/01/2024	2038 On 02-May-24			Bond Future	134.71	134.9929	134.7092	134.9929	3,713.00
11/01/2024	2038 On 01-August-24			Bond Future	135.66	135.9524	135.6625	135.9524	0.00
11/01/2024	2038 On 07-November-24			Bond Future	138.87	139.1643	138.8679	139.1643	0.00
11/01/2024	2038 On 06-February-25			Bond Future	139.73	140.0307	139.7282	140.0307	0.00
11/01/2024	2038 On 06-February-25	135.23	Call	Bond Future	4498	5	4	5	0.00
11/01/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2040 On 01-February-24			Bond Future	12.10	78.2327	78.4147	78.2327	131,292.00
11/01/2024	2040 On 01-February-24	12.34	Call	Bond Future	1763	2	2	2	0.00
11/01/2024	2040 On 01-February-24	12.30	Call	Bond Future	1601	1	2	1	0.00
11/01/2024	2040 On 01-February-24	12.90	Call	Bond Future	4443	4	4	4	0.00
11/01/2024	2040 On 01-February-24	13.90	Call	Bond Future	9408	9	9	9	0.00
11/01/2024	2040 On 01-February-24	12.35	Call	Bond Future	1804	2	2	2	0.00
11/01/2024	2040 On 01-February-24	12.33	Call	Bond Future	1722	2	2	2	0.00
11/01/2024	2040 On 01-February-24	12.33	Put	Bond Future	434	1	0	1	0.00
11/01/2024	2040 On 01-February-24	12.35	Put	Bond Future	403	0	0	0	0.00
11/01/2024	2040 On 01-February-24	13.90	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2040 On 01-February-24	12.90	Put	Bond Future	39	0	0	0	0.00
11/01/2024	2040 On 01-February-24	12.30	Put	Bond Future	483	1	0	1	0.00
11/01/2024	2040 On 01-February-24	12.34	Put	Bond Future	418	0	0	0	0.00
11/01/2024	2040 On 02-May-24			Bond Future	12.21	79.9607	80.1467	79.9607	7,080.00
11/01/2024	2040 On 02-May-24	11.61	Call	Bond Future	766	1	1	1	0.00
11/01/2024	2040 On 02-May-24	11.62	Call	Bond Future	782	1	1	1	0.00
11/01/2024	2040 On 02-May-24	11.60	Call	Bond Future	750	1	1	1	0.00
11/01/2024	2040 On 02-May-24	11.60	Put	Bond Future	4358	5	4	5	0.00
11/01/2024	2040 On 02-May-24	11.62	Put	Bond Future	4268	4	4	4	0.00
11/01/2024	2040 On 02-May-24	11.61	Put	Bond Future	4313	4	4	4	0.00
11/01/2024	2040 On 01-August-24			Bond Future	12.32	77.2314	77.4216	77.2314	0.00
11/01/2024	2040 On 01-August-24	12.33	Call	Bond Future	2981	3	3	3	0.00
11/01/2024	2040 On 01-August-24	12.32	Call	Bond Future	2951	3	3	3	0.00
11/01/2024	2040 On 01-August-24	12.34	Call	Bond Future	3012	3	3	3	0.00
11/01/2024	2040 On 01-August-24	12.34	Put	Bond Future	2905	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2040 On 01-August-24	12.32	Put	Bond Future	2957	3	3	3	0.00
11/01/2024	2040 On 01-August-24	12.33	Put	Bond Future	2931	3	3	3	0.00
11/01/2024	2040 On 07-November-24			Bond Future	12.45	79.0341	79.2291	79.0341	8,697.00
11/01/2024	2040 On 07-November-24	12.85	Call	Bond Future	4972	5	5	5	0.00
11/01/2024	2040 On 07-November-24	12.84	Call	Bond Future	4939	5	5	5	0.00
11/01/2024	2040 On 07-November-24	12.86	Call	Bond Future	5005	5	5	5	0.00
11/01/2024	2040 On 07-November-24	12.86	Put	Bond Future	2774	3	3	3	0.00
11/01/2024	2040 On 07-November-24	12.84	Put	Bond Future	2813	3	3	3	0.00
11/01/2024	2040 On 07-November-24	12.85	Put	Bond Future	2794	3	3	3	0.00
11/01/2024	2040 On 06-February-25			Bond Future	12.58	76.2014	76.4009	76.2014	0.00
11/01/2024	2040 On 06-February-25	12.95	Call	Bond Future	5309	5	5	5	0.00
11/01/2024	2040 On 06-February-25	12.95	Put	Bond Future	3333	3	3	3	0.00
11/01/2024	2044 On 01-February-24			Bond Future	12.21	74.3365	74.4606	74.3365	93,293.00
11/01/2024	2044 On 01-February-24	13.25	Call	Bond Future	5681	6	6	6	0.00
11/01/2024	2044 On 01-February-24	12.28	Call	Bond Future	1162	1	1	1	0.00
11/01/2024	2044 On 01-February-24	12.27	Call	Bond Future	1129	1	1	1	0.00
11/01/2024	2044 On 01-February-24	12.29	Call	Bond Future	1197	1	1	1	0.00
11/01/2024	2044 On 01-February-24	13.00	Call	Bond Future	4419	4	4	4	0.00
11/01/2024	2044 On 01-February-24	13.00	Put	Bond Future	44	0	0	0	15,000.00
11/01/2024	2044 On 01-February-24	12.29	Put	Bond Future	729	1	1	1	0.00
11/01/2024	2044 On 01-February-24	12.27	Put	Bond Future	777	1	1	1	0.00
11/01/2024	2044 On 01-February-24	12.28	Put	Bond Future	752	1	1	1	0.00
11/01/2024	2044 On 01-February-24	13.25	Put	Bond Future	14	0	0	0	5,000.00
11/01/2024	2044 On 02-May-24			Bond Future	12.31	75.9784	76.1052	75.9784	720.00
11/01/2024	2044 On 02-May-24	11.66	Call	Bond Future	704	1	1	1	0.00
11/01/2024	2044 On 02-May-24	11.65	Call	Bond Future	688	1	1	1	0.00
11/01/2024	2044 On 02-May-24	11.67	Call	Bond Future	719	1	1	1	0.00
11/01/2024	2044 On 02-May-24	11.67	Put	Bond Future	4562	5	5	5	0.00
11/01/2024	2044 On 02-May-24	11.65	Put	Bond Future	4656	5	5	5	0.00
11/01/2024	2044 On 02-May-24	11.66	Put	Bond Future	4609	5	5	5	0.00
11/01/2024	2044 On 01-August-24			Bond Future	12.42	73.2858	73.4154	73.2858	0.00
11/01/2024	2044 On 01-August-24	12.29	Call	Bond Future	2626	3	3	3	0.00
11/01/2024	2044 On 01-August-24	12.30	Call	Bond Future	2654	3	3	3	0.00
11/01/2024	2044 On 01-August-24	12.28	Call	Bond Future	2598	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	2044 On 01-August-24	12.28	Put	Bond Future	3394	3	3	3	0.00
11/01/2024	2044 On 01-August-24	12.30	Put	Bond Future	3336	3	3	3	0.00
11/01/2024	2044 On 01-August-24	12.29	Put	Bond Future	3365	3	3	3	0.00
11/01/2024	2044 On 07-November-24			Bond Future	12.54	74.9963	75.1293	74.9963	0.00
11/01/2024	2044 On 07-November-24	12.91	Call	Bond Future	4924	5	5	5	0.00
11/01/2024	2044 On 07-November-24	12.92	Call	Bond Future	4957	5	5	5	0.00
11/01/2024	2044 On 07-November-24	12.90	Call	Bond Future	4891	5	5	5	0.00
11/01/2024	2044 On 07-November-24	12.90	Put	Bond Future	2942	3	3	3	0.00
11/01/2024	2044 On 07-November-24	12.92	Put	Bond Future	2902	3	3	3	0.00
11/01/2024	2044 On 07-November-24	12.91	Put	Bond Future	2922	3	3	3	0.00
11/01/2024	2044 On 06-February-25			Bond Future	12.67	72.2030	72.3392	72.2030	0.00
11/01/2024	2044 On 06-February-25	13.02	Call	Bond Future	5321	5	5	5	0.00
11/01/2024	2044 On 06-February-25	13.02	Put	Bond Future	3441	4	3	4	0.00
11/01/2024	2046 On 01-February-24			Bond Future	115.99	116.3203	115.9860	116.3203	11,523.00
11/01/2024	2046 On 02-May-24			Bond Future	116.43	116.7671	116.4253	116.7671	15,218.00
11/01/2024	2046 On 01-August-24			Bond Future	119.04	119.3899	119.0406	119.3899	0.00
11/01/2024	2046 On 07-November-24			Bond Future	119.64	120.0015	119.6442	120.0015	0.00
11/01/2024	2046 On 06-February-25			Bond Future	122.22	122.5807	122.2162	122.5807	0.00
11/01/2024	2046 On 06-February-25	114.01	Call	Bond Future	8206	9	8	9	0.00
11/01/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
11/01/2024	2050 On 01-February-24			Bond Future	115.59	115.9677	115.5909	115.9677	9,650.00
11/01/2024	2050 On 02-May-24			Bond Future	118.17	118.5577	118.1723	118.5577	13,039.00
11/01/2024	2050 On 01-August-24			Bond Future	118.52	118.9128	118.5190	118.9128	0.00
11/01/2024	2050 On 07-November-24			Bond Future	121.32	121.7222	121.3193	121.7222	0.00
11/01/2024	2050 On 06-February-25			Bond Future	121.56	121.9699	121.5585	121.9699	0.00
11/01/2024	2050 On 06-February-25	115.60	Call	Bond Future	5959	6	6	6	0.00
11/01/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
11/01/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	AL37 On 01-February-24			Index Future	947.83	947.6260	947.8290	947.6260	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
11/01/2024	AL37 On 02-May-24			Index Future	968.76	968.5570	968.7630	968.5570	0.00
11/01/2024	AL37 On 01-August-24			Index Future	990.30	990.0860	990.2990	990.0860	0.00
11/01/2024	AL37 On 07-November-24			Index Future	1013.47	1013.2500	1013.4710	1013.2500	0.00
11/01/2024	AL37 On 06-February-25			Index Future	1035.07	1034.8370	1035.0670	1034.8370	0.00
11/01/2024	AL7T On 01-February-24			Index Future	1100.56	1098.8830	1100.5590	1098.8830	0.00
11/01/2024	AL7T On 02-May-24			Index Future	1124.87	1123.1540	1124.8660	1123.1540	0.00
11/01/2024	AL7T On 01-August-24			Index Future	1149.87	1148.1200	1149.8720	1148.1200	0.00
11/01/2024	AL7T On 07-November-24			Index Future	1176.78	1174.9810	1176.7790	1174.9810	0.00
11/01/2024	AL7T On 06-February-25			Index Future	1201.85	1200.0140	1201.8540	1200.0140	0.00
11/01/2024	ALBI On 01-February-24			Index Future	951.69	950.5140	951.6850	950.5140	104.00
11/01/2024	ALBI On 02-May-24			Index Future	972.70	971.5080	972.7040	971.5080	0.00
11/01/2024	ALBI On 01-August-24			Index Future	994.33	993.1030	994.3270	993.1030	0.00
11/01/2024	ALBI On 07-November-24			Index Future	1017.60	1016.3370	1017.5950	1016.3370	0.00
11/01/2024	ALBI On 06-February-25			Index Future	1039.28	1037.9900	1039.2780	1037.9900	0.00
11/01/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/01/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
11/01/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
11/01/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	ES33 On 01-February-24			Bond Future	12.15	76.8371	77.0047	76.8371	0.00
11/01/2024	ES33 On 02-May-24			Bond Future	12.27	74.7544	74.9257	74.7544	0.00
11/01/2024	ES33 On 01-August-24			Bond Future	12.40	76.4334	76.6087	76.4334	0.00
11/01/2024	ES33 On 07-November-24			Bond Future	12.56	74.4347	74.6144	74.4347	0.00
11/01/2024	ES33 On 06-February-25			Bond Future	12.73	76.0314	76.2154	76.0314	0.00
11/01/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2484	2	2	2	0.00
11/01/2024	ES33 On 06-February-25	13.34	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
11/01/2024	ES42 On 01-February-24			Bond Future	12.78	72.2407	72.4069	72.2407	0.00
11/01/2024	ES42 On 02-May-24			Bond Future	12.90	69.5916	69.7615	69.5916	0.00
11/01/2024	ES42 On 01-August-24			Bond Future	13.03	71.1542	71.3280	71.1542	0.00
11/01/2024	ES42 On 07-November-24			Bond Future	13.18	68.5651	68.7434	68.5651	0.00
11/01/2024	ES42 On 06-February-25			Bond Future	13.33	70.0333	70.2158	70.0333	0.00
11/01/2024	ES42 On 06-February-25	13.71	Call	Bond Future	1822	2	2	2	0.00
11/01/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
11/01/2024	GOVI On 01-February-24			GOVI	938.05	936.9070	938.0480	936.9070	726.00
11/01/2024	GOVI On 01-February-24	879.98	Call	GOVI	580680	57	58	57	0.00
11/01/2024	GOVI On 01-February-24	879.99	Call	GOVI	580580	57	58	57	0.00
11/01/2024	GOVI On 01-February-24	880.00	Call	GOVI	580480	57	58	57	0.00
11/01/2024	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 02-May-24			GOVI	958.77	957.6000	958.7660	957.6000	0.00
11/01/2024	GOVI On 02-May-24	950.97	Call	GOVI	77960	7	8	7	0.00
11/01/2024	GOVI On 02-May-24	950.98	Call	GOVI	77860	7	8	7	0.00
11/01/2024	GOVI On 02-May-24	950.99	Call	GOVI	77760	7	8	7	0.00
11/01/2024	GOVI On 02-May-24	950.99	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 02-May-24	950.98	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 02-May-24	950.97	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 01-August-24			GOVI	980.08	978.8860	980.0790	978.8860	0.00
11/01/2024	GOVI On 01-August-24	943.38	Call	GOVI	366990	36	37	36	0.00
11/01/2024	GOVI On 01-August-24	943.39	Call	GOVI	366890	35	37	35	0.00
11/01/2024	GOVI On 01-August-24	943.37	Call	GOVI	367090	36	37	36	0.00
11/01/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 07-November-24			GOVI	1003.01	1001.7880	1003.0130	1001.7880	0.00
11/01/2024	GOVI On 07-November-24	948.79	Call	GOVI	542230	53	54	53	0.00
11/01/2024	GOVI On 07-November-24	948.80	Call	GOVI	542130	53	54	53	0.00
11/01/2024	GOVI On 07-November-24	948.78	Call	GOVI	542330	53	54	53	0.00
11/01/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
11/01/2024	GOVI On 06-February-25			GOVI	1024.39	1023.1310	1024.3860	1023.1310	0.00
11/01/2024	GOVI On 06-February-25	972.00	Call	GOVI	523860	51	52	51	0.00
11/01/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
11/01/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2024	IGOV On 01-February-24			Index Future	346.88	347.3360	346.8760	347.3360	606.00
11/01/2024	IGOV On 02-May-24			Index Future	354.62	355.0940	354.6230	355.0940	16.00
11/01/2024	IGOV On 01-August-24			Index Future	362.59	363.0700	362.5900	363.0700	0.00
11/01/2024	IGOV On 07-November-24			Index Future	371.16	371.6530	371.1620	371.6530	0.00
11/01/2024	IGOV On 06-February-25			Index Future	379.15	379.6510	379.1510	379.6510	0.00
11/01/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/01/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/01/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/01/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/01/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/01/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/01/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/01/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/01/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/01/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/01/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/01/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/01/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
11/01/2024	JBAF On 17-January-24			Jibar Tradeable Future	8.40	91.6000	91.6020	91.6000	0.00
11/01/2024	JBAF On 21-February-24			Jibar Tradeable Future	8.34	91.6600	91.6620	91.6600	0.00
11/01/2024	JBAF On 20-March-24			Jibar Tradeable Future	8.31	91.6900	91.6870	91.6900	0.00
11/01/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.25	91.7500	91.7540	91.7500	0.00
11/01/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.22	91.7800	91.7820	91.7800	0.00
11/01/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.07	91.9300	91.9320	91.9300	0.00
11/01/2024	JBAF On 18-September-24			Jibar Tradeable Future	7.84	92.1600	92.1600	92.1600	0.00
11/01/2024	JBAF On 18-December-24			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
11/01/2024	JBAF On 19-March-25			Jibar Tradeable Future	7.35	92.6500	92.6520	92.6500	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
11/01/2024	JBAF On 18-June-25			Jibar Tradeable Future	7.27	92.7300	92.7350	92.7300	0.00
11/01/2024	JBAF On 17-September-25			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
11/01/2024	JBAF On 17-December-25			Jibar Tradeable Future	7.36	92.6400	92.6440	92.6400	0.00
11/01/2024	R035 On 01-February-24			Bond Future	11.34	88.4032	88.5768	88.4032	65,386.00
11/01/2024	R035 On 01-February-24	10.62	Call	Bond Future	19	0	0	0	400.00
11/01/2024	R035 On 01-February-24	11.12	Call	Bond Future	387	0	0	0	400.00
11/01/2024	R035 On 01-February-24	13.46	Call	Bond Future	10694	11	11	11	0.00
11/01/2024	R035 On 01-February-24	12.19	Call	Bond Future	4569	4	5	4	0.00
11/01/2024	R035 On 01-February-24	12.20	Call	Bond Future	4619	4	5	4	0.00
11/01/2024	R035 On 01-February-24	12.18	Call	Bond Future	4519	4	5	4	0.00
11/01/2024	R035 On 01-February-24	12.18	Put	Bond Future	30	0	0	0	0.00
11/01/2024	R035 On 01-February-24	12.20	Put	Bond Future	27	0	0	0	0.00
11/01/2024	R035 On 01-February-24	12.19	Put	Bond Future	28	0	0	0	0.00
11/01/2024	R035 On 01-February-24	13.46	Put	Bond Future	0	0	0	0	400.00
11/01/2024	R035 On 01-February-24	11.12	Put	Bond Future	1606	2	2	2	0.00
11/01/2024	R035 On 01-February-24	10.62	Put	Bond Future	4128	4	4	4	0.00
11/01/2024	R035 On 02-May-24			Bond Future	11.42	85.8440	86.0214	85.8440	123,870.00
11/01/2024	R035 On 02-May-24	11.20	Call	Bond Future	1410	1	1	1	0.00
11/01/2024	R035 On 02-May-24	11.21	Call	Bond Future	1434	1	1	1	0.00
11/01/2024	R035 On 02-May-24	11.19	Call	Bond Future	1386	1	1	1	0.00
11/01/2024	R035 On 02-May-24	11.19	Put	Bond Future	2677	3	3	3	0.00
11/01/2024	R035 On 02-May-24	11.21	Put	Bond Future	2613	3	3	3	0.00
11/01/2024	R035 On 02-May-24	11.20	Put	Bond Future	2645	3	3	3	0.00
11/01/2024	R035 On 01-August-24			Bond Future	11.51	87.7519	87.9334	87.7519	0.00
11/01/2024	R035 On 01-August-24	11.80	Call	Bond Future	3676	4	4	4	0.00
11/01/2024	R035 On 01-August-24	11.79	Call	Bond Future	3643	4	4	4	0.00
11/01/2024	R035 On 01-August-24	11.81	Call	Bond Future	3709	4	4	4	0.00
11/01/2024	R035 On 01-August-24	11.81	Put	Bond Future	2138	2	2	2	0.00
11/01/2024	R035 On 01-August-24	11.79	Put	Bond Future	2177	2	2	2	0.00
11/01/2024	R035 On 01-August-24	11.80	Put	Bond Future	2157	2	2	2	0.00
11/01/2024	R035 On 07-November-24			Bond Future	11.63	85.2863	85.4724	85.2863	19,875.00
11/01/2024	R035 On 07-November-24	12.18	Call	Bond Future	4982	5	5	5	0.00
11/01/2024	R035 On 07-November-24	12.17	Call	Bond Future	4948	5	5	5	0.00
11/01/2024	R035 On 07-November-24	12.19	Call	Bond Future	5015	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R035 On 07-November-24	12.19	Put	Bond Future	2146	2	2	2	0.00
11/01/2024	R035 On 07-November-24	12.17	Put	Bond Future	2179	2	2	2	0.00
11/01/2024	R035 On 07-November-24	12.18	Put	Bond Future	2163	2	2	2	0.00
11/01/2024	R035 On 06-February-25			Bond Future	11.75	87.0980	87.2884	87.0980	0.00
11/01/2024	R035 On 06-February-25	12.41	Call	Bond Future	5537	5	6	5	0.00
11/01/2024	R035 On 06-February-25	12.41	Put	Bond Future	2270	2	2	2	0.00
11/01/2024	R053 On 01-February-24			Bond Future	12.14	99.7282	99.9300	99.7282	0.00
11/01/2024	R053 On 01-February-24	12.93	Call	Bond Future	5765	6	6	6	0.00
11/01/2024	R053 On 01-February-24	12.92	Call	Bond Future	5699	6	6	6	0.00
11/01/2024	R053 On 01-February-24	12.94	Call	Bond Future	5831	6	6	6	0.00
11/01/2024	R053 On 01-February-24	12.94	Put	Bond Future	60	0	0	0	0.00
11/01/2024	R053 On 01-February-24	12.92	Put	Bond Future	66	0	0	0	0.00
11/01/2024	R053 On 01-February-24	12.93	Put	Bond Future	63	0	0	0	0.00
11/01/2024	R053 On 02-May-24			Bond Future	12.24	96.0663	96.2724	96.0663	5,189.00
11/01/2024	R053 On 02-May-24	13.03	Call	Bond Future	6729	7	7	7	0.00
11/01/2024	R053 On 02-May-24	13.04	Call	Bond Future	6782	7	7	7	0.00
11/01/2024	R053 On 02-May-24	13.02	Call	Bond Future	6675	7	7	7	0.00
11/01/2024	R053 On 02-May-24	13.02	Put	Bond Future	1114	1	1	1	0.00
11/01/2024	R053 On 02-May-24	13.04	Put	Bond Future	1086	1	1	1	0.00
11/01/2024	R053 On 02-May-24	13.03	Put	Bond Future	1100	1	1	1	0.00
11/01/2024	R053 On 01-August-24			Bond Future	12.34	98.2010	98.4118	98.2010	0.00
11/01/2024	R053 On 01-August-24	13.14	Call	Bond Future	7608	7	8	7	0.00
11/01/2024	R053 On 01-August-24	13.15	Call	Bond Future	7658	8	8	8	0.00
11/01/2024	R053 On 01-August-24	13.13	Call	Bond Future	7559	7	8	7	0.00
11/01/2024	R053 On 01-August-24	13.13	Put	Bond Future	2011	2	2	2	0.00
11/01/2024	R053 On 01-August-24	13.15	Put	Bond Future	1977	2	2	2	0.00
11/01/2024	R053 On 01-August-24	13.14	Put	Bond Future	1994	2	2	2	0.00
11/01/2024	R053 On 07-November-24			Bond Future	12.46	94.6222	94.8383	94.6222	0.00
11/01/2024	R053 On 07-November-24	12.80	Call	Bond Future	6381	6	6	6	0.00
11/01/2024	R053 On 07-November-24	12.81	Call	Bond Future	6423	6	6	6	0.00
11/01/2024	R053 On 07-November-24	12.79	Call	Bond Future	6338	6	6	6	0.00
11/01/2024	R053 On 07-November-24	12.79	Put	Bond Future	4002	4	4	4	0.00
11/01/2024	R053 On 07-November-24	12.81	Put	Bond Future	3948	4	4	4	0.00
11/01/2024	R053 On 07-November-24	12.80	Put	Bond Future	3975	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
11/01/2024	R053 On 06-February-25			Bond Future	12.59	96.6295	96.8507	96.6295	0.00
11/01/2024	R053 On 06-February-25	12.94	Call	Bond Future	7051	7	7	7	0.00
11/01/2024	R053 On 06-February-25	12.94	Put	Bond Future	4581	5	5	5	0.00
11/01/2024	R186 On 01-February-24			Bond Future	8.67	105.9939	105.8883	105.9939	68,042.00
11/01/2024	R186 On 01-February-24	9.51	Call	Bond Future	2132	2	2	2	0.00
11/01/2024	R186 On 01-February-24	9.50	Call	Bond Future	2107	2	2	2	0.00
11/01/2024	R186 On 01-February-24	9.52	Call	Bond Future	2157	2	2	2	0.00
11/01/2024	R186 On 01-February-24	9.52	Put	Bond Future	6	0	0	0	0.00
11/01/2024	R186 On 01-February-24	9.50	Put	Bond Future	7	0	0	0	0.00
11/01/2024	R186 On 01-February-24	9.51	Put	Bond Future	7	0	0	0	0.00
11/01/2024	R186 On 02-May-24			Bond Future	8.64	108.3350	108.2270	108.3350	37,708.00
11/01/2024	R186 On 02-May-24	8.00	Call	Bond Future	159	0	0	0	0.00
11/01/2024	R186 On 02-May-24	7.99	Call	Bond Future	154	0	0	0	0.00
11/01/2024	R186 On 02-May-24	8.01	Call	Bond Future	164	0	0	0	0.00
11/01/2024	R186 On 02-May-24	9.73	Call	Bond Future	2666	3	3	3	2,030.00
11/01/2024	R186 On 02-May-24	10.40	Call	Bond Future	4105	4	4	4	0.00
11/01/2024	R186 On 02-May-24	10.40	Put	Bond Future	37	0	0	0	2,030.00
11/01/2024	R186 On 02-May-24	9.73	Put	Bond Future	120	0	0	0	0.00
11/01/2024	R186 On 02-May-24	8.01	Put	Bond Future	1664	2	2	2	0.00
11/01/2024	R186 On 02-May-24	7.99	Put	Bond Future	1703	2	2	2	0.00
11/01/2024	R186 On 02-May-24	8.00	Put	Bond Future	1683	2	2	2	0.00
11/01/2024	R186 On 01-August-24			Bond Future	8.59	105.4336	105.3234	105.4336	0.00
11/01/2024	R186 On 01-August-24	8.69	Call	Bond Future	1036	1	1	1	0.00
11/01/2024	R186 On 01-August-24	8.70	Call	Bond Future	1050	1	1	1	0.00
11/01/2024	R186 On 01-August-24	8.68	Call	Bond Future	1023	1	1	1	0.00
11/01/2024	R186 On 01-August-24	8.68	Put	Bond Future	829	1	1	1	0.00
11/01/2024	R186 On 01-August-24	8.70	Put	Bond Future	813	1	1	1	0.00
11/01/2024	R186 On 01-August-24	8.69	Put	Bond Future	821	1	1	1	0.00
11/01/2024	R186 On 07-November-24			Bond Future	8.56	107.8967	107.7844	107.8967	44,528.00
11/01/2024	R186 On 07-November-24	9.14	Call	Bond Future	1787	2	2	2	0.00
11/01/2024	R186 On 07-November-24	9.13	Call	Bond Future	1773	2	2	2	0.00
11/01/2024	R186 On 07-November-24	9.15	Call	Bond Future	1801	2	2	2	0.00
11/01/2024	R186 On 07-November-24	9.15	Put	Bond Future	663	1	1	1	0.00
11/01/2024	R186 On 07-November-24	9.13	Put	Bond Future	672	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
11/01/2024	R186 On 07-November-24	9.14	Put	Bond Future	667	1	1	1	0.00
11/01/2024	R186 On 06-February-25			Bond Future	8.55	104.8739	104.7596	104.8739	0.00
11/01/2024	R186 On 06-February-25	9.03	Call	Bond Future	1609	2	2	2	0.00
11/01/2024	R186 On 06-February-25	9.03	Put	Bond Future	789	1	1	1	0.00
11/01/2024	R202 On 01-February-24			Bond Future	259.81	259.7668	259.8132	259.7668	5,010.00
11/01/2024	R202 On 02-May-24			Bond Future	265.62	265.5684	265.6156	265.5684	4,398.00
11/01/2024	R202 On 01-August-24			Bond Future	266.48	266.4323	266.4806	266.4323	0.00
11/01/2024	R202 On 07-November-24			Bond Future	272.78	272.7271	272.7777	272.7271	6.00
11/01/2024	R202 On 06-February-25			Bond Future	273.40	273.3508	273.4029	273.3508	0.00
11/01/2024	R202 On 06-February-25	266.79	Call	Bond Future	6613	7	7	7	0.00
11/01/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
11/01/2024	R209 On 01-February-24			Bond Future	11.49	68.1408	68.3170	68.1408	12,132.00
11/01/2024	R209 On 01-February-24	12.13	Call	Bond Future	3078	3	3	3	0.00
11/01/2024	R209 On 01-February-24	12.14	Call	Bond Future	3121	3	3	3	0.00
11/01/2024	R209 On 01-February-24	12.12	Call	Bond Future	3036	3	3	3	0.00
11/01/2024	R209 On 01-February-24	12.12	Put	Bond Future	67	0	0	0	0.00
11/01/2024	R209 On 01-February-24	12.14	Put	Bond Future	61	0	0	0	0.00
11/01/2024	R209 On 01-February-24	12.13	Put	Bond Future	64	0	0	0	0.00
11/01/2024	R209 On 02-May-24			Bond Future	11.57	66.4928	66.6728	66.4928	0.00
11/01/2024	R209 On 02-May-24	11.18	Call	Bond Future	943	1	1	1	0.00
11/01/2024	R209 On 02-May-24	11.19	Call	Bond Future	960	1	1	1	0.00
11/01/2024	R209 On 02-May-24	11.17	Call	Bond Future	925	1	1	1	0.00
11/01/2024	R209 On 02-May-24	11.17	Put	Bond Future	2909	3	3	3	0.00
11/01/2024	R209 On 02-May-24	11.19	Put	Bond Future	2844	3	3	3	0.00
11/01/2024	R209 On 02-May-24	11.18	Put	Bond Future	2876	3	3	3	0.00
11/01/2024	R209 On 01-August-24			Bond Future	11.66	67.9704	68.1546	67.9704	0.00
11/01/2024	R209 On 01-August-24	11.79	Call	Bond Future	2781	3	3	3	0.00
11/01/2024	R209 On 01-August-24	11.78	Call	Bond Future	2754	3	3	3	0.00
11/01/2024	R209 On 01-August-24	11.80	Call	Bond Future	2809	3	3	3	0.00
11/01/2024	R209 On 01-August-24	11.80	Put	Bond Future	2156	2	2	2	0.00
11/01/2024	R209 On 01-August-24	11.78	Put	Bond Future	2195	2	2	2	0.00
11/01/2024	R209 On 01-August-24	11.79	Put	Bond Future	2175	2	2	2	0.00
11/01/2024	R209 On 07-November-24			Bond Future	11.77	66.4013	66.5901	66.4013	5,237.00
11/01/2024	R209 On 07-November-24	12.22	Call	Bond Future	4236	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
11/01/2024	R209 On 07-November-24	12.23	Call	Bond Future	4264	4	4	4	0.00
11/01/2024	R209 On 07-November-24	12.21	Call	Bond Future	4207	4	4	4	0.00
11/01/2024	R209 On 07-November-24	12.21	Put	Bond Future	2194	2	2	2	0.00
11/01/2024	R209 On 07-November-24	12.23	Put	Bond Future	2162	2	2	2	0.00
11/01/2024	R209 On 07-November-24	12.22	Put	Bond Future	2178	2	2	2	0.00
11/01/2024	R209 On 06-February-25			Bond Future	11.88	67.8114	68.0045	67.8114	0.00
11/01/2024	R209 On 06-February-25	12.44	Call	Bond Future	4793	5	5	5	0.00
11/01/2024	R209 On 06-February-25	12.44	Put	Bond Future	2296	2	2	2	0.00
11/01/2024	R210 On 01-February-24			Bond Future	234.88	234.6566	234.8775	234.6566	476.00
11/01/2024	R210 On 02-May-24			Bond Future	236.86	236.6367	236.8623	236.6367	198.00
11/01/2024	R210 On 01-August-24			Bond Future	242.18	241.9521	242.1833	241.9521	0.00
11/01/2024	R210 On 07-November-24			Bond Future	244.56	244.3203	244.5576	244.3203	60.00
11/01/2024	R210 On 06-February-25			Bond Future	249.82	249.5731	249.8166	249.5731	0.00
11/01/2024	R210 On 06-February-25	239.61	Call	Bond Future	10207	10	10	10	0.00
11/01/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
11/01/2024	R213 On 01-February-24			Bond Future	10.19	87.1817	87.2973	87.1817	29,769.00
11/01/2024	R213 On 01-February-24	11.71	Call	Bond Future	6447	6	6	6	0.00
11/01/2024	R213 On 01-February-24	11.70	Call	Bond Future	6407	6	6	6	0.00
11/01/2024	R213 On 01-February-24	11.72	Call	Bond Future	6487	6	6	6	0.00
11/01/2024	R213 On 01-February-24	11.72	Put	Bond Future	1	0	0	0	0.00
11/01/2024	R213 On 01-February-24	11.70	Put	Bond Future	1	0	0	0	0.00
11/01/2024	R213 On 01-February-24	11.71	Put	Bond Future	1	0	0	0	0.00
11/01/2024	R213 On 02-May-24			Bond Future	10.24	85.5487	85.6668	85.5487	0.00
11/01/2024	R213 On 02-May-24	10.29	Call	Bond Future	1678	2	2	2	0.00
11/01/2024	R213 On 02-May-24	10.28	Call	Bond Future	1654	2	2	2	0.00
11/01/2024	R213 On 02-May-24	10.30	Call	Bond Future	1701	2	2	2	0.00
11/01/2024	R213 On 02-May-24	10.30	Put	Bond Future	1442	2	1	2	0.00
11/01/2024	R213 On 02-May-24	10.28	Put	Bond Future	1481	2	1	2	0.00
11/01/2024	R213 On 02-May-24	10.29	Put	Bond Future	1461	2	1	2	0.00
11/01/2024	R213 On 01-August-24			Bond Future	10.29	87.4500	87.5710	87.4500	0.00
11/01/2024	R213 On 01-August-24	10.87	Call	Bond Future	3573	3	4	3	0.00
11/01/2024	R213 On 01-August-24	10.88	Call	Bond Future	3602	4	4	4	0.00
11/01/2024	R213 On 01-August-24	10.86	Call	Bond Future	3544	3	4	3	0.00
11/01/2024	R213 On 01-August-24	10.86	Put	Bond Future	1192	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
11/01/2024	R213 On 01-August-24	10.88	Put	Bond Future	1169	1	1	1	0.00
11/01/2024	R213 On 01-August-24	10.87	Put	Bond Future	1180	1	1	1	0.00
11/01/2024	R213 On 07-November-24			Bond Future	10.38	85.9320	86.0562	85.9320	16,191.00
11/01/2024	R213 On 07-November-24	11.22	Call	Bond Future	4622	5	5	5	0.00
11/01/2024	R213 On 07-November-24	11.21	Call	Bond Future	4593	5	5	5	0.00
11/01/2024	R213 On 07-November-24	11.23	Call	Bond Future	4651	5	5	5	0.00
11/01/2024	R213 On 07-November-24	11.23	Put	Bond Future	1244	1	1	1	0.00
11/01/2024	R213 On 07-November-24	11.21	Put	Bond Future	1264	1	1	1	0.00
11/01/2024	R213 On 07-November-24	11.22	Put	Bond Future	1255	1	1	1	0.00
11/01/2024	R213 On 06-February-25			Bond Future	10.47	87.7586	87.8858	87.7586	0.00
11/01/2024	R213 On 06-February-25	11.35	Call	Bond Future	4846	5	5	5	0.00
11/01/2024	R213 On 06-February-25	11.35	Put	Bond Future	1457	1	1	1	0.00
11/01/2024	R214 On 01-February-24			Bond Future	11.92	63.5150	63.6699	63.5150	16,640.00
11/01/2024	R214 On 01-February-24	12.15	Call	Bond Future	1473	1	1	1	0.00
11/01/2024	R214 On 01-February-24	12.16	Call	Bond Future	1508	1	2	1	0.00
11/01/2024	R214 On 01-February-24	12.14	Call	Bond Future	1438	1	1	1	0.00
11/01/2024	R214 On 01-February-24	12.14	Put	Bond Future	375	0	0	0	0.00
11/01/2024	R214 On 01-February-24	12.16	Put	Bond Future	348	0	0	0	0.00
11/01/2024	R214 On 01-February-24	12.15	Put	Bond Future	362	0	0	0	0.00
11/01/2024	R214 On 02-May-24			Bond Future	12.01	61.6134	61.7718	61.6134	10,172.00
11/01/2024	R214 On 02-May-24	12.14	Call	Bond Future	2192	2	2	2	7,110.00
11/01/2024	R214 On 02-May-24	13.52	Call	Bond Future	6996	7	7	7	0.00
11/01/2024	R214 On 02-May-24	12.87	Call	Bond Future	4593	4	5	4	0.00
11/01/2024	R214 On 02-May-24	12.12	Call	Bond Future	2136	2	2	2	10,000.00
11/01/2024	R214 On 02-May-24	11.47	Call	Bond Future	728	1	1	1	0.00
11/01/2024	R214 On 02-May-24	11.48	Call	Bond Future	743	1	1	1	0.00
11/01/2024	R214 On 02-May-24	11.46	Call	Bond Future	713	1	1	1	0.00
11/01/2024	R214 On 02-May-24	11.46	Put	Bond Future	3498	4	3	4	0.00
11/01/2024	R214 On 02-May-24	11.48	Put	Bond Future	3423	4	3	4	0.00
11/01/2024	R214 On 02-May-24	11.47	Put	Bond Future	3460	4	3	4	0.00
11/01/2024	R214 On 02-May-24	12.14	Put	Bond Future	1556	2	2	2	0.00
11/01/2024	R214 On 02-May-24	12.87	Put	Bond Future	593	1	1	1	17,110.00
11/01/2024	R214 On 02-May-24	12.12	Put	Bond Future	1596	2	2	2	0.00
11/01/2024	R214 On 02-May-24	13.52	Put	Bond Future	244	0	0	0	17,110.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	R214 On 01-August-24			Bond Future	12.10	62.9828	63.1448	62.9828	0.00
11/01/2024	R214 On 01-August-24	12.17	Call	Bond Future	2693	3	3	3	0.00
11/01/2024	R214 On 01-August-24	12.16	Call	Bond Future	2667	3	3	3	0.00
11/01/2024	R214 On 01-August-24	12.18	Call	Bond Future	2720	3	3	3	0.00
11/01/2024	R214 On 01-August-24	12.18	Put	Bond Future	2317	2	2	2	0.00
11/01/2024	R214 On 01-August-24	12.16	Put	Bond Future	2360	2	2	2	0.00
11/01/2024	R214 On 01-August-24	12.17	Put	Bond Future	2338	2	2	2	0.00
11/01/2024	R214 On 07-November-24			Bond Future	12.21	61.1469	61.3129	61.1469	0.00
11/01/2024	R214 On 07-November-24	12.61	Call	Bond Future	4229	4	4	4	0.00
11/01/2024	R214 On 07-November-24	12.62	Call	Bond Future	4258	4	4	4	0.00
11/01/2024	R214 On 07-November-24	12.60	Call	Bond Future	4200	4	4	4	0.00
11/01/2024	R214 On 07-November-24	12.60	Put	Bond Future	2370	2	2	2	0.00
11/01/2024	R214 On 07-November-24	12.62	Put	Bond Future	2336	2	2	2	0.00
11/01/2024	R214 On 07-November-24	12.61	Put	Bond Future	2353	2	2	2	0.00
11/01/2024	R214 On 06-February-25			Bond Future	12.32	62.4457	62.6156	62.4457	0.00
11/01/2024	R214 On 06-February-25	12.71	Call	Bond Future	4559	4	5	4	0.00
11/01/2024	R214 On 06-February-25	12.71	Put	Bond Future	2784	3	3	3	0.00
11/01/2024	R248 On 01-February-24			Bond Future	12.13	77.3607	77.5778	77.3607	59,403.00
11/01/2024	R248 On 01-February-24	13.90	Call	Bond Future	9340	9	9	9	0.00
11/01/2024	R248 On 01-February-24	13.10	Call	Bond Future	5407	5	5	5	0.00
11/01/2024	R248 On 01-February-24	12.15	Call	Bond Future	999	1	1	1	0.00
11/01/2024	R248 On 01-February-24	12.16	Call	Bond Future	1031	1	1	1	0.00
11/01/2024	R248 On 01-February-24	12.14	Call	Bond Future	968	1	1	1	0.00
11/01/2024	R248 On 01-February-24	13.37	Call	Bond Future	6775	7	7	7	0.00
11/01/2024	R248 On 01-February-24	12.30	Call	Bond Future	1531	1	2	1	0.00
11/01/2024	R248 On 01-February-24	11.50	Call	Bond Future	37	0	0	0	0.00
11/01/2024	R248 On 01-February-24	12.30	Put	Bond Future	554	1	1	1	0.00
11/01/2024	R248 On 01-February-24	11.50	Put	Bond Future	3999	4	4	4	0.00
11/01/2024	R248 On 01-February-24	13.37	Put	Bond Future	5	0	0	0	0.00
11/01/2024	R248 On 01-February-24	12.14	Put	Bond Future	933	1	1	1	0.00
11/01/2024	R248 On 01-February-24	12.16	Put	Bond Future	877	1	1	1	0.00
11/01/2024	R248 On 01-February-24	12.15	Put	Bond Future	905	1	1	1	0.00
11/01/2024	R248 On 01-February-24	13.10	Put	Bond Future	19	0	0	0	0.00
11/01/2024	R248 On 01-February-24	13.90	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
11/01/2024	R248 On 02-May-24			Bond Future	12.23	74.6212	74.8430	74.6212	196,343.00
11/01/2024	R248 On 02-May-24	11.40	Call	Bond Future	479	0	0	0	0.00
11/01/2024	R248 On 02-May-24	12.40	Call	Bond Future	2807	3	3	3	0.00
11/01/2024	R248 On 02-May-24	13.16	Call	Bond Future	5823	6	6	6	0.00
11/01/2024	R248 On 02-May-24	11.47	Call	Bond Future	558	1	1	1	0.00
11/01/2024	R248 On 02-May-24	11.48	Call	Bond Future	570	1	1	1	0.00
11/01/2024	R248 On 02-May-24	11.46	Call	Bond Future	546	1	1	1	0.00
11/01/2024	R248 On 02-May-24	11.46	Put	Bond Future	5323	6	5	6	0.00
11/01/2024	R248 On 02-May-24	11.48	Put	Bond Future	5216	5	5	5	0.00
11/01/2024	R248 On 02-May-24	11.47	Put	Bond Future	5270	5	5	5	0.00
11/01/2024	R248 On 02-May-24	13.16	Put	Bond Future	680	1	1	1	0.00
11/01/2024	R248 On 02-May-24	12.40	Put	Bond Future	1807	2	2	2	0.00
11/01/2024	R248 On 02-May-24	11.40	Put	Bond Future	5653	6	6	6	0.00
11/01/2024	R248 On 01-August-24			Bond Future	12.32	76.2796	76.5065	76.2796	13,000.00
11/01/2024	R248 On 01-August-24	12.31	Call	Bond Future	3091	3	3	3	0.00
11/01/2024	R248 On 01-August-24	12.32	Call	Bond Future	3122	3	3	3	0.00
11/01/2024	R248 On 01-August-24	12.30	Call	Bond Future	3060	3	3	3	0.00
11/01/2024	R248 On 01-August-24	12.30	Put	Bond Future	3192	3	3	3	0.00
11/01/2024	R248 On 01-August-24	12.32	Put	Bond Future	3138	3	3	3	0.00
11/01/2024	R248 On 01-August-24	12.31	Put	Bond Future	3165	3	3	3	0.00
11/01/2024	R248 On 07-November-24			Bond Future	12.44	73.6093	73.8418	73.6093	0.00
11/01/2024	R248 On 07-November-24	12.79	Call	Bond Future	4943	5	5	5	0.00
11/01/2024	R248 On 07-November-24	12.80	Call	Bond Future	4977	5	5	5	0.00
11/01/2024	R248 On 07-November-24	12.78	Call	Bond Future	4910	5	5	5	0.00
11/01/2024	R248 On 07-November-24	12.78	Put	Bond Future	3025	3	3	3	0.00
11/01/2024	R248 On 07-November-24	12.80	Put	Bond Future	2984	3	3	3	0.00
11/01/2024	R248 On 07-November-24	12.79	Put	Bond Future	3004	3	3	3	0.00
11/01/2024	R248 On 06-February-25			Bond Future	12.57	75.1723	75.4101	75.1723	0.00
11/01/2024	R248 On 06-February-25	12.71	Call	Bond Future	4762	5	5	5	0.00
11/01/2024	R248 On 06-February-25	12.71	Put	Bond Future	3968	4	4	4	0.00
11/01/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
11/01/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00