



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: 10/04/2024 TO: 10/04/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	2025 On 02-May-24			Bond Future	179.30	179.2057	179.2999	179.2057	9,884.00
10/04/2024	2025 On 01-August-24			Bond Future	181.45	181.3587	181.4544	181.3587	0.00
10/04/2024	2025 On 07-November-24			Bond Future	185.77	185.6736	185.7733	185.6736	0.00
10/04/2024	2029 On 02-May-24			Bond Future	129.01	129.1894	129.0096	129.1894	7,345.00
10/04/2024	2029 On 01-August-24			Bond Future	131.88	132.0630	131.8789	132.0630	1,325.00
10/04/2024	2029 On 07-November-24			Bond Future	133.62	133.8065	133.6189	133.8065	0.00
10/04/2024	2029 On 06-February-25			Bond Future	136.55	136.7440	136.5536	136.7440	0.00
10/04/2024	2029 On 06-February-25	132.40	Call	Bond Future	4154	4	4	4	0.00
10/04/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2029 On 08-May-25			Bond Future	138.05	138.2453	138.0519	138.2453	0.00
10/04/2024	2029 On 08-May-25	137.85	Call	Bond Future	202	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
10/04/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2030 On 02-May-24			Bond Future	10.57	91.5321	91.2655	91.5321	116,297.00
10/04/2024	2030 On 02-May-24	9.82	Call	Bond Future	6	0	0	0	0.00
10/04/2024	2030 On 02-May-24	9.81	Call	Bond Future	5	0	0	0	0.00
10/04/2024	2030 On 02-May-24	9.83	Call	Bond Future	7	0	0	0	0.00
10/04/2024	2030 On 02-May-24	10.16	Call	Bond Future	104	0	0	0	1,000.00
10/04/2024	2030 On 02-May-24	11.94	Call	Bond Future	5194	5	5	5	0.00
10/04/2024	2030 On 02-May-24	9.66	Call	Bond Future	1	0	0	0	1,000.00
10/04/2024	2030 On 02-May-24	10.82	Call	Bond Future	1290	1	1	1	1,080.00
10/04/2024	2030 On 02-May-24	12.38	Call	Bond Future	6775	7	7	7	0.00
10/04/2024	2030 On 02-May-24	10.62	Call	Bond Future	769	1	1	1	500.00
10/04/2024	2030 On 02-May-24	11.12	Call	Bond Future	2243	2	2	2	500.00
10/04/2024	2030 On 02-May-24	13.15	Call	Bond Future	9459	10	9	10	0.00
10/04/2024	2030 On 02-May-24	13.15	Put	Bond Future	0	0	0	0	500.00
10/04/2024	2030 On 02-May-24	11.12	Put	Bond Future	111	0	0	0	0.00
10/04/2024	2030 On 02-May-24	10.62	Put	Bond Future	570	0	1	0	0.00
10/04/2024	2030 On 02-May-24	12.38	Put	Bond Future	0	0	0	0	1,080.00
10/04/2024	2030 On 02-May-24	10.82	Put	Bond Future	311	0	0	0	0.00
10/04/2024	2030 On 02-May-24	10.16	Put	Bond Future	1731	2	2	2	0.00
10/04/2024	2030 On 02-May-24	11.94	Put	Bond Future	4	0	0	0	1,000.00
10/04/2024	2030 On 02-May-24	9.66	Put	Bond Future	3664	3	4	3	0.00
10/04/2024	2030 On 02-May-24	9.83	Put	Bond Future	2971	3	3	3	0.00
10/04/2024	2030 On 02-May-24	9.81	Put	Bond Future	3052	3	3	3	0.00
10/04/2024	2030 On 02-May-24	9.82	Put	Bond Future	3012	3	3	3	0.00
10/04/2024	2030 On 01-August-24			Bond Future	10.67	89.5397	89.2670	89.5397	22,690.00
10/04/2024	2030 On 01-August-24	10.38	Call	Bond Future	913	1	1	1	0.00
10/04/2024	2030 On 01-August-24	10.37	Call	Bond Future	897	1	1	1	0.00
10/04/2024	2030 On 01-August-24	10.39	Call	Bond Future	928	1	1	1	0.00
10/04/2024	2030 On 01-August-24	10.39	Put	Bond Future	1985	2	2	2	0.00
10/04/2024	2030 On 01-August-24	10.37	Put	Bond Future	2031	2	2	2	0.00
10/04/2024	2030 On 01-August-24	10.38	Put	Bond Future	2008	2	2	2	0.00
10/04/2024	2030 On 07-November-24			Bond Future	10.78	91.6463	91.3680	91.6463	1,650.00
10/04/2024	2030 On 07-November-24	10.75	Call	Bond Future	1905	2	2	2	0.00
10/04/2024	2030 On 07-November-24	10.74	Call	Bond Future	1886	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2030 On 07-November-24	10.76	Call	Bond Future	1925	2	2	2	0.00
10/04/2024	2030 On 07-November-24	10.76	Put	Bond Future	1988	2	2	2	0.00
10/04/2024	2030 On 07-November-24	10.74	Put	Bond Future	2022	2	2	2	0.00
10/04/2024	2030 On 07-November-24	10.75	Put	Bond Future	2005	2	2	2	0.00
10/04/2024	2030 On 06-February-25			Bond Future	10.90	89.6259	89.3425	89.6259	0.00
10/04/2024	2030 On 06-February-25	10.68	Call	Bond Future	1791	2	2	2	0.00
10/04/2024	2030 On 06-February-25	10.68	Put	Bond Future	2555	2	3	2	0.00
10/04/2024	2030 On 08-May-25			Bond Future	11.05	91.5226	91.2343	91.5226	0.00
10/04/2024	2030 On 08-May-25	9.93	Call	Bond Future	733	1	1	1	0.00
10/04/2024	2030 On 08-May-25	11.86	Call	Bond Future	4081	4	4	4	0.00
10/04/2024	2030 On 08-May-25	10.31	Call	Bond Future	1162	1	1	1	1,640.00
10/04/2024	2030 On 08-May-25	11.86	Put	Bond Future	1424	1	1	1	1,640.00
10/04/2024	2030 On 08-May-25	10.31	Put	Bond Future	3695	4	4	4	0.00
10/04/2024	2030 On 08-May-25	9.93	Put	Bond Future	4596	4	5	4	0.00
10/04/2024	2032 On 02-May-24			Bond Future	11.44	84.9199	84.4983	84.9199	117,955.00
10/04/2024	2032 On 02-May-24	10.55	Call	Bond Future	1	0	0	0	0.00
10/04/2024	2032 On 02-May-24	10.56	Call	Bond Future	2	0	0	0	0.00
10/04/2024	2032 On 02-May-24	10.54	Call	Bond Future	1	0	0	0	0.00
10/04/2024	2032 On 02-May-24	10.36	Call	Bond Future	0	0	0	0	1,000.00
10/04/2024	2032 On 02-May-24	10.86	Call	Bond Future	44	0	0	0	1,000.00
10/04/2024	2032 On 02-May-24	12.90	Call	Bond Future	6309	7	6	7	0.00
10/04/2024	2032 On 02-May-24	11.81	Call	Bond Future	1944	2	2	2	0.00
10/04/2024	2032 On 02-May-24	11.21	Call	Bond Future	352	1	0	1	0.00
10/04/2024	2032 On 02-May-24	10.57	Call	Bond Future	2	0	0	0	500.00
10/04/2024	2032 On 02-May-24	11.35	Call	Bond Future	605	1	1	1	1,550.00
10/04/2024	2032 On 02-May-24	10.65	Call	Bond Future	6	0	0	0	1,550.00
10/04/2024	2032 On 02-May-24	13.35	Call	Bond Future	8124	9	8	9	0.00
10/04/2024	2032 On 02-May-24	10.59	Call	Bond Future	3	0	0	0	500.00
10/04/2024	2032 On 02-May-24	11.09	Call	Bond Future	198	0	0	0	500.00
10/04/2024	2032 On 02-May-24	13.18	Call	Bond Future	7444	8	7	8	0.00
10/04/2024	2032 On 02-May-24	11.28	Call	Bond Future	469	1	0	1	0.00
10/04/2024	2032 On 02-May-24	10.30	Call	Bond Future	0	0	0	0	8,500.00
10/04/2024	2032 On 02-May-24	11.28	Put	Bond Future	1215	1	1	1	17,000.00
10/04/2024	2032 On 02-May-24	10.30	Put	Bond Future	5419	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
10/04/2024	2032 On 02-May-24	13.18	Put	Bond Future	1	0	0	0	500.00
10/04/2024	2032 On 02-May-24	11.09	Put	Bond Future	1825	2	2	2	0.00
10/04/2024	2032 On 02-May-24	13.35	Put	Bond Future	0	0	0	0	1,550.00
10/04/2024	2032 On 02-May-24	11.35	Put	Bond Future	1030	1	1	1	0.00
10/04/2024	2032 On 02-May-24	10.65	Put	Bond Future	3718	3	4	3	0.00
10/04/2024	2032 On 02-May-24	11.21	Put	Bond Future	1421	1	1	1	500.00
10/04/2024	2032 On 02-May-24	10.57	Put	Bond Future	4101	4	4	4	0.00
10/04/2024	2032 On 02-May-24	11.81	Put	Bond Future	295	0	0	0	500.00
10/04/2024	2032 On 02-May-24	12.90	Put	Bond Future	6	0	0	0	1,000.00
10/04/2024	2032 On 02-May-24	10.59	Put	Bond Future	4005	4	4	4	0.00
10/04/2024	2032 On 02-May-24	10.86	Put	Bond Future	2753	2	3	2	0.00
10/04/2024	2032 On 02-May-24	10.36	Put	Bond Future	5123	5	5	5	0.00
10/04/2024	2032 On 02-May-24	10.54	Put	Bond Future	4246	4	4	4	0.00
10/04/2024	2032 On 02-May-24	10.56	Put	Bond Future	4149	4	4	4	0.00
10/04/2024	2032 On 02-May-24	10.55	Put	Bond Future	4197	4	4	4	0.00
10/04/2024	2032 On 01-August-24			Bond Future	11.56	86.7879	86.3567	86.7879	26,399.00
10/04/2024	2032 On 01-August-24	11.14	Call	Bond Future	901	1	1	1	0.00
10/04/2024	2032 On 01-August-24	11.15	Call	Bond Future	918	1	1	1	0.00
10/04/2024	2032 On 01-August-24	11.13	Call	Bond Future	885	1	1	1	0.00
10/04/2024	2032 On 01-August-24	11.13	Put	Bond Future	2813	3	3	3	0.00
10/04/2024	2032 On 01-August-24	11.15	Put	Bond Future	2754	2	3	2	0.00
10/04/2024	2032 On 01-August-24	11.14	Put	Bond Future	2783	3	3	3	0.00
10/04/2024	2032 On 07-November-24			Bond Future	11.70	84.6628	84.2223	84.6628	4,260.00
10/04/2024	2032 On 07-November-24	11.48	Call	Bond Future	1918	2	2	2	0.00
10/04/2024	2032 On 07-November-24	11.49	Call	Bond Future	1939	2	2	2	0.00
10/04/2024	2032 On 07-November-24	11.47	Call	Bond Future	1897	2	2	2	0.00
10/04/2024	2032 On 07-November-24	13.36	Call	Bond Future	7281	8	7	8	0.00
10/04/2024	2032 On 07-November-24	11.64	Call	Bond Future	2272	3	2	3	1,615.00
10/04/2024	2032 On 07-November-24	13.36	Put	Bond Future	484	0	0	0	1,615.00
10/04/2024	2032 On 07-November-24	11.64	Put	Bond Future	2513	2	3	2	0.00
10/04/2024	2032 On 07-November-24	11.47	Put	Bond Future	2879	3	3	3	0.00
10/04/2024	2032 On 07-November-24	11.49	Put	Bond Future	2834	3	3	3	0.00
10/04/2024	2032 On 07-November-24	11.48	Put	Bond Future	2856	3	3	3	0.00
10/04/2024	2032 On 06-February-25			Bond Future	11.84	86.5006	86.0514	86.5006	0.00
10/04/2024	2032 On 06-February-25	11.72	Call	Bond Future	2424	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2032 On 06-February-25	11.72	Put	Bond Future	2921	3	3	3	0.00
10/04/2024	2032 On 08-May-25			Bond Future	12.00	84.1659	83.7081	84.1659	0.00
10/04/2024	2032 On 08-May-25	10.91	Call	Bond Future	936	1	1	1	0.00
10/04/2024	2032 On 08-May-25	10.91	Put	Bond Future	5533	5	6	5	0.00
10/04/2024	2033 On 02-May-24			Bond Future	121.19	121.3334	121.1946	121.3334	1,707.00
10/04/2024	2033 On 01-August-24			Bond Future	123.89	124.0322	123.8901	124.0322	6,301.00
10/04/2024	2033 On 07-November-24			Bond Future	125.34	125.4878	125.3432	125.4878	0.00
10/04/2024	2033 On 06-February-25			Bond Future	128.10	128.2427	128.0962	128.2427	0.00
10/04/2024	2033 On 06-February-25	124.94	Call	Bond Future	3156	3	3	3	0.00
10/04/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2033 On 08-May-25			Bond Future	129.31	129.4612	129.3125	129.4612	0.00
10/04/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2033 On 08-May-25	130.62	Put	Bond Future	1308	1	1	1	0.00
10/04/2024	2037 On 02-May-24			Bond Future	12.58	77.1088	76.6439	77.1088	69,129.00
10/04/2024	2037 On 02-May-24	11.44	Call	Bond Future	1	0	0	0	0.00
10/04/2024	2037 On 02-May-24	11.43	Call	Bond Future	1	0	0	0	0.00
10/04/2024	2037 On 02-May-24	11.45	Call	Bond Future	1	0	0	0	0.00
10/04/2024	2037 On 02-May-24	11.45	Put	Bond Future	6070	6	6	6	0.00
10/04/2024	2037 On 02-May-24	11.43	Put	Bond Future	6183	6	6	6	0.00
10/04/2024	2037 On 02-May-24	11.44	Put	Bond Future	6126	6	6	6	0.00
10/04/2024	2037 On 01-August-24			Bond Future	12.72	74.5488	74.0735	74.5488	103,165.00
10/04/2024	2037 On 01-August-24	12.10	Call	Bond Future	697	1	1	1	0.00
10/04/2024	2037 On 01-August-24	12.09	Call	Bond Future	683	1	1	1	0.00
10/04/2024	2037 On 01-August-24	12.11	Call	Bond Future	712	1	1	1	1,383.00
10/04/2024	2037 On 01-August-24	13.82	Call	Bond Future	5694	6	6	6	0.00
10/04/2024	2037 On 01-August-24	13.17	Call	Bond Future	3357	4	3	4	0.00
10/04/2024	2037 On 01-August-24	13.17	Put	Bond Future	1173	1	1	1	1,383.00
10/04/2024	2037 On 01-August-24	13.82	Put	Bond Future	519	0	1	0	1,383.00
10/04/2024	2037 On 01-August-24	12.11	Put	Bond Future	3833	3	4	3	0.00
10/04/2024	2037 On 01-August-24	12.09	Put	Bond Future	3909	4	4	4	0.00
10/04/2024	2037 On 01-August-24	12.10	Put	Bond Future	3871	4	4	4	0.00
10/04/2024	2037 On 07-November-24			Bond Future	12.87	76.3023	75.8166	76.3023	9,175.00
10/04/2024	2037 On 07-November-24	12.58	Call	Bond Future	2013	2	2	2	0.00
10/04/2024	2037 On 07-November-24	12.57	Call	Bond Future	1990	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2037 On 07-November-24	12.59	Call	Bond Future	2036	2	2	2	0.00
10/04/2024	2037 On 07-November-24	12.59	Put	Bond Future	3413	3	3	3	0.00
10/04/2024	2037 On 07-November-24	12.57	Put	Bond Future	3467	3	3	3	0.00
10/04/2024	2037 On 07-November-24	12.58	Put	Bond Future	3440	3	3	3	0.00
10/04/2024	2037 On 06-February-25			Bond Future	13.02	73.6977	73.2022	73.6977	0.00
10/04/2024	2037 On 06-February-25	12.76	Call	Bond Future	2434	3	2	3	0.00
10/04/2024	2037 On 06-February-25	12.76	Put	Bond Future	3692	3	4	3	0.00
10/04/2024	2037 On 08-May-25			Bond Future	13.19	75.2557	74.7506	75.2557	3,975.00
10/04/2024	2037 On 08-May-25	12.25	Call	Bond Future	1350	2	1	2	0.00
10/04/2024	2037 On 08-May-25	13.35	Call	Bond Future	3747	4	4	4	7,500.00
10/04/2024	2037 On 08-May-25	13.35	Put	Bond Future	3019	3	3	3	0.00
10/04/2024	2037 On 08-May-25	12.25	Put	Bond Future	5951	6	6	6	0.00
10/04/2024	2038 On 02-May-24			Bond Future	132.91	132.4555	132.9071	132.4555	4,404.00
10/04/2024	2038 On 01-August-24			Bond Future	133.80	133.3396	133.8008	133.3396	718.00
10/04/2024	2038 On 07-November-24			Bond Future	136.99	136.5118	136.9852	136.5118	0.00
10/04/2024	2038 On 06-February-25			Bond Future	137.88	137.3934	137.8778	137.3934	0.00
10/04/2024	2038 On 06-February-25	135.23	Call	Bond Future	2648	2	3	2	0.00
10/04/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2038 On 08-May-25			Bond Future	140.83	140.3372	140.8338	140.3372	0.00
10/04/2024	2038 On 08-May-25	139.68	Call	Bond Future	1154	1	1	1	0.00
10/04/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2040 On 02-May-24			Bond Future	12.82	77.2823	76.7658	77.2823	124,952.00
10/04/2024	2040 On 02-May-24	11.61	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2040 On 02-May-24	11.62	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2040 On 02-May-24	11.60	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2040 On 02-May-24	11.60	Put	Bond Future	6990	6	7	6	0.00
10/04/2024	2040 On 02-May-24	11.62	Put	Bond Future	6867	6	7	6	0.00
10/04/2024	2040 On 02-May-24	11.61	Put	Bond Future	6928	6	7	6	0.00
10/04/2024	2040 On 01-August-24			Bond Future	12.96	74.4758	73.9476	74.4758	12,732.00
10/04/2024	2040 On 01-August-24	12.33	Call	Bond Future	719	1	1	1	0.00
10/04/2024	2040 On 01-August-24	12.34	Call	Bond Future	734	1	1	1	0.00
10/04/2024	2040 On 01-August-24	12.32	Call	Bond Future	703	1	1	1	0.00
10/04/2024	2040 On 01-August-24	12.28	Call	Bond Future	645	1	1	1	680.00
10/04/2024	2040 On 01-August-24	12.88	Call	Bond Future	1883	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2040 On 01-August-24	13.48	Call	Bond Future	3776	4	4	4	0.00
10/04/2024	2040 On 01-August-24	12.95	Call	Bond Future	2075	2	2	2	7,500.00
10/04/2024	2040 On 01-August-24	12.28	Put	Bond Future	4349	4	4	4	0.00
10/04/2024	2040 On 01-August-24	13.48	Put	Bond Future	1145	1	1	1	680.00
10/04/2024	2040 On 01-August-24	12.95	Put	Bond Future	2139	2	2	2	0.00
10/04/2024	2040 On 01-August-24	12.88	Put	Bond Future	2314	2	2	2	680.00
10/04/2024	2040 On 01-August-24	12.32	Put	Bond Future	4183	4	4	4	0.00
10/04/2024	2040 On 01-August-24	12.34	Put	Bond Future	4101	4	4	4	0.00
10/04/2024	2040 On 01-August-24	12.33	Put	Bond Future	4142	4	4	4	0.00
10/04/2024	2040 On 07-November-24			Bond Future	13.11	76.2275	75.6876	76.2275	8,677.00
10/04/2024	2040 On 07-November-24	12.85	Call	Bond Future	2197	2	2	2	0.00
10/04/2024	2040 On 07-November-24	12.86	Call	Bond Future	2222	2	2	2	0.00
10/04/2024	2040 On 07-November-24	12.84	Call	Bond Future	2173	2	2	2	0.00
10/04/2024	2040 On 07-November-24	12.84	Put	Bond Future	3589	3	4	3	0.00
10/04/2024	2040 On 07-November-24	12.86	Put	Bond Future	3533	3	4	3	0.00
10/04/2024	2040 On 07-November-24	12.85	Put	Bond Future	3561	3	4	3	0.00
10/04/2024	2040 On 06-February-25			Bond Future	13.26	73.3706	72.8197	73.3706	0.00
10/04/2024	2040 On 06-February-25	12.95	Call	Bond Future	2446	3	2	3	0.00
10/04/2024	2040 On 06-February-25	12.95	Put	Bond Future	4052	4	4	4	0.00
10/04/2024	2040 On 08-May-25			Bond Future	13.43	74.9212	74.3595	74.9212	3,900.00
10/04/2024	2040 On 08-May-25	12.63	Call	Bond Future	1666	2	2	2	0.00
10/04/2024	2040 On 08-May-25	13.43	Call	Bond Future	3510	4	4	4	7,500.00
10/04/2024	2040 On 08-May-25	13.43	Put	Bond Future	3534	3	4	3	0.00
10/04/2024	2040 On 08-May-25	12.63	Put	Bond Future	5806	5	6	5	0.00
10/04/2024	2044 On 02-May-24			Bond Future	12.90	73.3608	72.8437	73.3608	83,286.00
10/04/2024	2044 On 02-May-24	11.66	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2044 On 02-May-24	11.65	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2044 On 02-May-24	11.67	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2044 On 02-May-24	13.00	Call	Bond Future	1238	2	1	2	0.00
10/04/2024	2044 On 02-May-24	12.50	Call	Bond Future	203	0	0	0	0.00
10/04/2024	2044 On 02-May-24	12.75	Call	Bond Future	580	1	1	1	0.00
10/04/2024	2044 On 02-May-24	12.75	Put	Bond Future	1399	1	1	1	10,030.00
10/04/2024	2044 On 02-May-24	12.50	Put	Bond Future	2399	2	2	2	4,200.00
10/04/2024	2044 On 02-May-24	13.00	Put	Bond Future	722	1	1	1	10,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2044 On 02-May-24	11.67	Put	Bond Future	7104	7	7	7	0.00
10/04/2024	2044 On 02-May-24	11.65	Put	Bond Future	7229	7	7	7	0.00
10/04/2024	2044 On 02-May-24	11.66	Put	Bond Future	7167	7	7	7	0.00
10/04/2024	2044 On 01-August-24			Bond Future	13.04	70.5931	70.0645	70.5931	45,920.00
10/04/2024	2044 On 01-August-24	12.29	Call	Bond Future	570	1	1	1	0.00
10/04/2024	2044 On 01-August-24	12.28	Call	Bond Future	557	1	1	1	0.00
10/04/2024	2044 On 01-August-24	12.30	Call	Bond Future	583	1	1	1	0.00
10/04/2024	2044 On 01-August-24	12.30	Put	Bond Future	4616	4	5	4	0.00
10/04/2024	2044 On 01-August-24	12.28	Put	Bond Future	4704	4	5	4	0.00
10/04/2024	2044 On 01-August-24	12.29	Put	Bond Future	4660	4	5	4	0.00
10/04/2024	2044 On 07-November-24			Bond Future	13.18	72.2535	71.7131	72.2535	200.00
10/04/2024	2044 On 07-November-24	12.91	Call	Bond Future	2122	2	2	2	0.00
10/04/2024	2044 On 07-November-24	12.90	Call	Bond Future	2097	2	2	2	0.00
10/04/2024	2044 On 07-November-24	12.92	Call	Bond Future	2147	2	2	2	0.00
10/04/2024	2044 On 07-November-24	12.92	Put	Bond Future	3508	3	4	3	0.00
10/04/2024	2044 On 07-November-24	12.90	Put	Bond Future	3565	3	4	3	0.00
10/04/2024	2044 On 07-November-24	12.91	Put	Bond Future	3536	3	4	3	0.00
10/04/2024	2044 On 06-February-25			Bond Future	13.33	69.4355	68.8841	69.4355	0.00
10/04/2024	2044 On 06-February-25	13.02	Call	Bond Future	2492	3	2	3	0.00
10/04/2024	2044 On 06-February-25	13.02	Put	Bond Future	4067	4	4	4	0.00
10/04/2024	2044 On 08-May-25			Bond Future	13.49	70.9028	70.3405	70.9028	0.00
10/04/2024	2044 On 08-May-25	12.72	Call	Bond Future	1679	2	2	2	0.00
10/04/2024	2044 On 08-May-25	12.72	Put	Bond Future	5663	5	6	5	0.00
10/04/2024	2046 On 02-May-24			Bond Future	113.96	113.7757	113.9550	113.7757	12,089.00
10/04/2024	2046 On 01-August-24			Bond Future	116.49	116.3063	116.4896	116.3063	10,392.00
10/04/2024	2046 On 07-November-24			Bond Future	117.06	116.8755	117.0637	116.8755	0.00
10/04/2024	2046 On 06-February-25			Bond Future	119.63	119.4408	119.6343	119.4408	0.00
10/04/2024	2046 On 06-February-25	114.01	Call	Bond Future	5624	5	6	5	0.00
10/04/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2046 On 08-May-25			Bond Future	119.95	119.7527	119.9509	119.7527	0.00
10/04/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
10/04/2024	2046 On 08-May-25	121.97	Put	Bond Future	2019	2	2	2	0.00
10/04/2024	2050 On 02-May-24			Bond Future	115.47	114.6927	115.4728	114.6927	12,592.00
10/04/2024	2050 On 01-August-24			Bond Future	115.74	114.9471	115.7440	114.9471	9,172.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	2050 On 07-November-24			Bond Future	118.50	117.6817	118.4988	117.6817	0.00
10/04/2024	2050 On 06-February-25			Bond Future	118.74	117.9076	118.7430	117.9076	0.00
10/04/2024	2050 On 06-February-25	115.60	Call	Bond Future	3143	2	3	2	0.00
10/04/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
10/04/2024	2050 On 08-May-25			Bond Future	121.29	120.4337	121.2885	120.4337	0.00
10/04/2024	2050 On 08-May-25	121.16	Call	Bond Future	128	0	0	0	0.00
10/04/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	1	0	1	0.00
10/04/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	AL37 On 02-May-24			Index Future	933.87	937.1410	933.8710	937.1410	0.00
10/04/2024	AL37 On 01-August-24			Index Future	954.41	957.7540	954.4110	957.7540	0.00
10/04/2024	AL37 On 07-November-24			Index Future	976.89	980.3070	976.8880	980.3070	0.00
10/04/2024	AL37 On 06-February-25			Index Future	998.13	1001.6190	998.1290	1001.6190	0.00
10/04/2024	AL37 On 08-May-25			Index Future	1019.34	1022.8980	1019.3380	1022.8980	0.00
10/04/2024	AL7T On 02-May-24			Index Future	1075.43	1081.1580	1075.4270	1081.1580	0.00
10/04/2024	AL7T On 01-August-24			Index Future	1099.08	1104.9380	1099.0810	1104.9380	0.00
10/04/2024	AL7T On 07-November-24			Index Future	1124.97	1130.9570	1124.9660	1130.9570	0.00
10/04/2024	AL7T On 06-February-25			Index Future	1149.43	1155.5450	1149.4260	1155.5450	0.00
10/04/2024	AL7T On 08-May-25			Index Future	1173.85	1180.0940	1173.8500	1180.0940	0.00
10/04/2024	ALBI On 02-May-24			Index Future	936.53	941.2020	936.5290	941.2020	91.00
10/04/2024	ALBI On 01-August-24			Index Future	957.13	961.9040	957.1280	961.9040	0.00
10/04/2024	ALBI On 07-November-24			Index Future	979.67	984.5550	979.6690	984.5550	0.00
10/04/2024	ALBI On 06-February-25			Index Future	1000.97	1005.9590	1000.9710	1005.9590	0.00
10/04/2024	ALBI On 08-May-25			Index Future	1022.24	1027.3300	1022.2400	1027.3300	0.00
10/04/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/04/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
10/04/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
10/04/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	ES33 On 02-May-24			Bond Future	13.00	72.1376	71.7748	72.1376	0.00
10/04/2024	ES33 On 01-August-24			Bond Future	13.16	73.7422	73.3711	73.7422	0.00
10/04/2024	ES33 On 07-November-24			Bond Future	13.36	71.6933	71.3141	71.6933	0.00
10/04/2024	ES33 On 06-February-25			Bond Future	13.56	73.2657	72.8789	73.2657	0.00
10/04/2024	ES33 On 06-February-25	13.34	Call	Bond Future	0	0	0	0	0.00
10/04/2024	ES33 On 06-February-25	13.34	Put	Bond Future	853	0	1	0	0.00
10/04/2024	ES33 On 08-May-25			Bond Future	13.77	71.0297	70.6354	71.0297	0.00
10/04/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0	0	0	0	0.00
10/04/2024	ES33 On 08-May-25	12.73	Put	Bond Future	4137	4	4	4	0.00
10/04/2024	ES42 On 02-May-24			Bond Future	13.30	68.2004	67.7288	68.2004	0.00
10/04/2024	ES42 On 01-August-24			Bond Future	13.45	69.7174	69.2352	69.7174	0.00
10/04/2024	ES42 On 07-November-24			Bond Future	13.61	67.1074	66.6145	67.1074	0.00
10/04/2024	ES42 On 06-February-25			Bond Future	13.78	68.5781	68.0752	68.5781	0.00
10/04/2024	ES42 On 06-February-25	13.71	Call	Bond Future	0	0	0	0	0.00
10/04/2024	ES42 On 06-February-25	13.71	Put	Bond Future	318	0	0	0	0.00
10/04/2024	ES42 On 08-May-25			Bond Future	13.96	65.7763	65.2638	65.7763	0.00
10/04/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0	0	0	0	0.00
10/04/2024	ES42 On 08-May-25	13.25	Put	Bond Future	3367	3	3	3	0.00
10/04/2024	GOVI On 02-May-24			GOVI	922.62	927.2070	922.6190	927.2070	314.00
10/04/2024	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 02-May-24	950.99	Put	GOVI	283710	24	28	24	0.00
10/04/2024	GOVI On 02-May-24	950.98	Put	GOVI	283610	24	28	24	0.00
10/04/2024	GOVI On 02-May-24	950.97	Put	GOVI	283510	24	28	24	0.00
10/04/2024	GOVI On 01-August-24			GOVI	942.91	947.6010	942.9110	947.6010	423.00
10/04/2024	GOVI On 01-August-24	943.37	Call	GOVI	0	4	0	4	0.00
10/04/2024	GOVI On 01-August-24	943.38	Call	GOVI	0	4	0	4	0.00
10/04/2024	GOVI On 01-August-24	943.39	Call	GOVI	0	4	0	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
10/04/2024	GOVI On 01-August-24	943.39	Put	GOVI	4790	0	0	0	0.00
10/04/2024	GOVI On 01-August-24	943.38	Put	GOVI	4690	0	0	0	0.00
10/04/2024	GOVI On 01-August-24	943.37	Put	GOVI	4590	0	0	0	0.00
10/04/2024	GOVI On 07-November-24			GOVI	965.12	969.9150	965.1180	969.9150	0.00
10/04/2024	GOVI On 07-November-24	948.79	Call	GOVI	163280	21	16	21	0.00
10/04/2024	GOVI On 07-November-24	948.80	Call	GOVI	163180	21	16	21	0.00
10/04/2024	GOVI On 07-November-24	948.78	Call	GOVI	163380	21	16	21	0.00
10/04/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 06-February-25			GOVI	986.10	991.0010	986.1030	991.0010	0.00
10/04/2024	GOVI On 06-February-25	972.00	Call	GOVI	141030	19	14	19	0.00
10/04/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 08-May-25			GOVI	1007.06	1012.0550	1007.0560	1012.0550	0.00
10/04/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	0	0	0	0	0.00
10/04/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	149440	10	15	10	0.00
10/04/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/04/2024	IGOV On 02-May-24			Index Future	347.81	347.0890	347.8080	347.0890	593.00
10/04/2024	IGOV On 01-August-24			Index Future	355.54	354.8090	355.5430	354.8090	0.00
10/04/2024	IGOV On 07-November-24			Index Future	364.01	363.2540	364.0070	363.2540	0.00
10/04/2024	IGOV On 06-February-25			Index Future	372.00	371.2330	372.0040	371.2330	0.00
10/04/2024	IGOV On 08-May-25			Index Future	379.99	379.2000	379.9880	379.2000	0.00
10/04/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/04/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/04/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/04/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/04/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/04/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/04/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/04/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/04/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/04/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/04/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
10/04/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/04/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
10/04/2024	JBAF On 17-April-24			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
10/04/2024	JBAF On 15-May-24			Jibar Tradeable Future	8.37	91.6400	91.6300	91.6400	0.00
10/04/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.6400	91.6200	91.6400	0.00
10/04/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.37	91.6300	91.6300	91.6300	0.00
10/04/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.39	91.6400	91.6100	91.6400	0.00
10/04/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.6600	91.6200	91.6600	0.00
10/04/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.34	91.7600	91.6600	91.7600	0.00
10/04/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.24	91.8700	91.7600	91.8700	0.00
10/04/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.18	91.9300	91.8200	91.9300	0.00
10/04/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.17	91.9400	91.8300	91.9400	0.00
10/04/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.24	91.8600	91.7600	91.8600	0.00
10/04/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.25	91.8500	91.7500	91.8500	0.00
10/04/2024	R035 On 02-May-24			Bond Future	12.20	82.3610	81.9438	82.3610	154,851.00
10/04/2024	R035 On 02-May-24	11.20	Call	Bond Future	3	0	0	0	0.00
10/04/2024	R035 On 02-May-24	11.21	Call	Bond Future	4	0	0	0	0.00
10/04/2024	R035 On 02-May-24	11.19	Call	Bond Future	3	0	0	0	0.00
10/04/2024	R035 On 02-May-24	11.19	Put	Bond Future	5372	5	5	5	0.00
10/04/2024	R035 On 02-May-24	11.21	Put	Bond Future	5261	5	5	5	0.00
10/04/2024	R035 On 02-May-24	11.20	Put	Bond Future	5316	5	5	5	0.00
10/04/2024	R035 On 01-August-24			Bond Future	12.32	84.1727	83.7461	84.1727	9,509.00
10/04/2024	R035 On 01-August-24	11.80	Call	Bond Future	845	1	1	1	0.00
10/04/2024	R035 On 01-August-24	11.81	Call	Bond Future	861	1	1	1	0.00
10/04/2024	R035 On 01-August-24	11.79	Call	Bond Future	828	1	1	1	0.00
10/04/2024	R035 On 01-August-24	11.79	Put	Bond Future	3549	3	4	3	0.00
10/04/2024	R035 On 01-August-24	11.81	Put	Bond Future	3478	3	3	3	0.00
10/04/2024	R035 On 01-August-24	11.80	Put	Bond Future	3513	3	4	3	0.00
10/04/2024	R035 On 07-November-24			Bond Future	12.47	81.6378	81.2019	81.6378	14,838.00
10/04/2024	R035 On 07-November-24	12.18	Call	Bond Future	1983	2	2	2	0.00
10/04/2024	R035 On 07-November-24	12.19	Call	Bond Future	2006	2	2	2	0.00
10/04/2024	R035 On 07-November-24	12.17	Call	Bond Future	1960	2	2	2	0.00
10/04/2024	R035 On 07-November-24	12.17	Put	Bond Future	3462	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R035 On 07-November-24	12.19	Put	Bond Future	3408	3	3	3	0.00
10/04/2024	R035 On 07-November-24	12.18	Put	Bond Future	3435	3	3	3	0.00
10/04/2024	R035 On 06-February-25			Bond Future	12.63	83.4102	82.9656	83.4102	0.00
10/04/2024	R035 On 06-February-25	12.41	Call	Bond Future	2511	3	3	3	0.00
10/04/2024	R035 On 06-February-25	12.41	Put	Bond Future	3567	3	4	3	0.00
10/04/2024	R035 On 08-May-25			Bond Future	12.79	80.6603	80.2073	80.6603	0.00
10/04/2024	R035 On 08-May-25	11.78	Call	Bond Future	1216	1	1	1	0.00
10/04/2024	R035 On 08-May-25	11.78	Put	Bond Future	6136	6	6	6	0.00
10/04/2024	R053 On 02-May-24			Bond Future	12.79	92.9010	92.2911	92.9010	5,189.00
10/04/2024	R053 On 02-May-24	13.03	Call	Bond Future	2288	3	2	3	0.00
10/04/2024	R053 On 02-May-24	13.02	Call	Bond Future	2240	3	2	3	0.00
10/04/2024	R053 On 02-May-24	13.04	Call	Bond Future	2336	3	2	3	0.00
10/04/2024	R053 On 02-May-24	13.04	Put	Bond Future	621	0	1	0	0.00
10/04/2024	R053 On 02-May-24	13.02	Put	Bond Future	661	1	1	1	0.00
10/04/2024	R053 On 02-May-24	13.03	Put	Bond Future	641	0	1	0	0.00
10/04/2024	R053 On 01-August-24			Bond Future	12.91	94.9446	94.3210	94.9446	0.00
10/04/2024	R053 On 01-August-24	13.14	Call	Bond Future	3746	4	4	4	0.00
10/04/2024	R053 On 01-August-24	13.15	Call	Bond Future	3787	4	4	4	0.00
10/04/2024	R053 On 01-August-24	13.13	Call	Bond Future	3705	4	4	4	0.00
10/04/2024	R053 On 01-August-24	13.13	Put	Bond Future	2248	2	2	2	0.00
10/04/2024	R053 On 01-August-24	13.15	Put	Bond Future	2198	2	2	2	0.00
10/04/2024	R053 On 01-August-24	13.14	Put	Bond Future	2223	2	2	2	0.00
10/04/2024	R053 On 07-November-24			Bond Future	13.06	91.3063	90.6689	91.3063	0.00
10/04/2024	R053 On 07-November-24	12.80	Call	Bond Future	2997	3	3	3	0.00
10/04/2024	R053 On 07-November-24	12.79	Call	Bond Future	2965	3	3	3	0.00
10/04/2024	R053 On 07-November-24	12.81	Call	Bond Future	3030	3	3	3	0.00
10/04/2024	R053 On 07-November-24	12.81	Put	Bond Future	4724	4	5	4	0.00
10/04/2024	R053 On 07-November-24	12.79	Put	Bond Future	4798	4	5	4	0.00
10/04/2024	R053 On 07-November-24	12.80	Put	Bond Future	4761	4	5	4	0.00
10/04/2024	R053 On 06-February-25			Bond Future	13.20	93.2876	92.6373	93.2876	0.00
10/04/2024	R053 On 06-February-25	12.94	Call	Bond Future	3655	4	4	4	0.00
10/04/2024	R053 On 06-February-25	12.94	Put	Bond Future	5398	5	5	5	0.00
10/04/2024	R053 On 08-May-25			Bond Future	13.36	89.3904	88.7273	89.3904	0.00
10/04/2024	R053 On 08-May-25	12.64	Call	Bond Future	2876	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R053 On 08-May-25	12.64	Put	Bond Future	7716	7	8	7	0.00
10/04/2024	R186 On 02-May-24			Bond Future	9.26	106.9493	106.7616	106.9493	74,945.00
10/04/2024	R186 On 02-May-24	8.00	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R186 On 02-May-24	7.99	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R186 On 02-May-24	8.01	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R186 On 02-May-24	9.73	Call	Bond Future	1133	1	1	1	2,030.00
10/04/2024	R186 On 02-May-24	10.40	Call	Bond Future	2605	3	3	3	0.00
10/04/2024	R186 On 02-May-24	10.40	Put	Bond Future	3	0	0	0	2,030.00
10/04/2024	R186 On 02-May-24	9.73	Put	Bond Future	52	0	0	0	0.00
10/04/2024	R186 On 02-May-24	8.01	Put	Bond Future	2965	3	3	3	0.00
10/04/2024	R186 On 02-May-24	7.99	Put	Bond Future	3014	3	3	3	0.00
10/04/2024	R186 On 02-May-24	8.00	Put	Bond Future	2990	3	3	3	0.00
10/04/2024	R186 On 01-August-24			Bond Future	9.30	103.9936	103.8015	103.9936	25,511.00
10/04/2024	R186 On 01-August-24	8.69	Call	Bond Future	167	0	0	0	0.00
10/04/2024	R186 On 01-August-24	8.68	Call	Bond Future	162	0	0	0	0.00
10/04/2024	R186 On 01-August-24	8.70	Call	Bond Future	172	0	0	0	0.00
10/04/2024	R186 On 01-August-24	8.70	Put	Bond Future	1457	1	1	1	0.00
10/04/2024	R186 On 01-August-24	8.68	Put	Bond Future	1490	1	1	1	0.00
10/04/2024	R186 On 01-August-24	8.69	Put	Bond Future	1473	1	1	1	0.00
10/04/2024	R186 On 07-November-24			Bond Future	9.36	106.4406	106.2450	106.4406	35,599.00
10/04/2024	R186 On 07-November-24	9.14	Call	Bond Future	708	1	1	1	0.00
10/04/2024	R186 On 07-November-24	9.15	Call	Bond Future	718	1	1	1	0.00
10/04/2024	R186 On 07-November-24	9.13	Call	Bond Future	698	1	1	1	0.00
10/04/2024	R186 On 07-November-24	9.13	Put	Bond Future	1137	1	1	1	0.00
10/04/2024	R186 On 07-November-24	9.15	Put	Bond Future	1119	1	1	1	0.00
10/04/2024	R186 On 07-November-24	9.14	Put	Bond Future	1128	1	1	1	0.00
10/04/2024	R186 On 06-February-25			Bond Future	9.44	103.4357	103.2368	103.4357	0.00
10/04/2024	R186 On 06-February-25	9.03	Call	Bond Future	643	1	1	1	0.00
10/04/2024	R186 On 06-February-25	9.03	Put	Bond Future	1345	1	1	1	0.00
10/04/2024	R186 On 08-May-25			Bond Future	9.59	105.6253	105.4235	105.6253	0.00
10/04/2024	R186 On 08-May-25	8.47	Call	Bond Future	271	0	0	0	0.00
10/04/2024	R186 On 08-May-25	8.47	Put	Bond Future	1946	2	2	2	0.00
10/04/2024	R202 On 02-May-24			Bond Future	259.33	258.7091	259.3333	258.7091	519.00
10/04/2024	R202 On 01-August-24			Bond Future	260.02	259.3855	260.0227	259.3855	428.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R202 On 07-November-24			Bond Future	266.21	265.5569	266.2118	265.5569	0.00
10/04/2024	R202 On 06-February-25			Bond Future	266.84	266.1729	266.8433	266.1729	0.00
10/04/2024	R202 On 06-February-25	266.79	Call	Bond Future	53	0	0	0	0.00
10/04/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	1	0	1	0.00
10/04/2024	R202 On 08-May-25			Bond Future	272.56	271.8764	272.5644	271.8764	0.00
10/04/2024	R202 On 08-May-25	272.31	Call	Bond Future	254	0	0	0	0.00
10/04/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
10/04/2024	R209 On 02-May-24			Bond Future	12.29	63.7591	63.3683	63.7591	12,940.00
10/04/2024	R209 On 02-May-24	11.18	Call	Bond Future	1	0	0	0	0.00
10/04/2024	R209 On 02-May-24	11.19	Call	Bond Future	1	0	0	0	0.00
10/04/2024	R209 On 02-May-24	11.17	Call	Bond Future	1	0	0	0	0.00
10/04/2024	R209 On 02-May-24	11.17	Put	Bond Future	5289	5	5	5	0.00
10/04/2024	R209 On 02-May-24	11.19	Put	Bond Future	5189	5	5	5	0.00
10/04/2024	R209 On 02-May-24	11.18	Put	Bond Future	5239	5	5	5	0.00
10/04/2024	R209 On 01-August-24			Bond Future	12.40	65.1617	64.7620	65.1617	3,280.00
10/04/2024	R209 On 01-August-24	11.79	Call	Bond Future	625	1	1	1	0.00
10/04/2024	R209 On 01-August-24	11.80	Call	Bond Future	638	1	1	1	0.00
10/04/2024	R209 On 01-August-24	11.78	Call	Bond Future	612	1	1	1	0.00
10/04/2024	R209 On 01-August-24	11.78	Put	Bond Future	3445	3	3	3	0.00
10/04/2024	R209 On 01-August-24	11.80	Put	Bond Future	3378	3	3	3	0.00
10/04/2024	R209 On 01-August-24	11.79	Put	Bond Future	3411	3	3	3	0.00
10/04/2024	R209 On 07-November-24			Bond Future	12.54	63.5379	63.1295	63.5379	5,237.00
10/04/2024	R209 On 07-November-24	12.22	Call	Bond Future	1710	2	2	2	0.00
10/04/2024	R209 On 07-November-24	12.21	Call	Bond Future	1690	2	2	2	0.00
10/04/2024	R209 On 07-November-24	12.23	Call	Bond Future	1730	2	2	2	0.00
10/04/2024	R209 On 07-November-24	12.23	Put	Bond Future	3088	3	3	3	0.00
10/04/2024	R209 On 07-November-24	12.21	Put	Bond Future	3137	3	3	3	0.00
10/04/2024	R209 On 07-November-24	12.22	Put	Bond Future	3112	3	3	3	0.00
10/04/2024	R209 On 06-February-25			Bond Future	12.67	64.9172	64.5005	64.9172	0.00
10/04/2024	R209 On 06-February-25	12.44	Call	Bond Future	2197	2	2	2	0.00
10/04/2024	R209 On 06-February-25	12.44	Put	Bond Future	3205	3	3	3	0.00
10/04/2024	R209 On 08-May-25			Bond Future	12.82	63.1354	62.7106	63.1354	0.00
10/04/2024	R209 On 08-May-25	11.89	Call	Bond Future	1180	1	1	1	0.00
10/04/2024	R209 On 08-May-25	11.89	Put	Bond Future	5249	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
10/04/2024	R210 On 02-May-24			Bond Future	233.96	233.6134	233.9585	233.6134	198.00
10/04/2024	R210 On 01-August-24			Bond Future	239.16	238.8097	239.1620	238.8097	629.00
10/04/2024	R210 On 07-November-24			Bond Future	241.52	241.1597	241.5220	241.1597	0.00
10/04/2024	R210 On 06-February-25			Bond Future	246.83	246.4535	246.8260	246.4535	0.00
10/04/2024	R210 On 06-February-25	239.61	Call	Bond Future	7216	7	7	7	0.00
10/04/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
10/04/2024	R210 On 08-May-25			Bond Future	248.71	248.3290	248.7112	248.3290	0.00
10/04/2024	R210 On 08-May-25	248.03	Call	Bond Future	681	0	1	0	0.00
10/04/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
10/04/2024	R213 On 02-May-24			Bond Future	11.09	82.4429	82.0814	82.4429	25,660.00
10/04/2024	R213 On 02-May-24	10.29	Call	Bond Future	3	0	0	0	0.00
10/04/2024	R213 On 02-May-24	10.28	Call	Bond Future	3	0	0	0	0.00
10/04/2024	R213 On 02-May-24	10.30	Call	Bond Future	4	0	0	0	0.00
10/04/2024	R213 On 02-May-24	10.30	Put	Bond Future	3330	3	3	3	0.00
10/04/2024	R213 On 02-May-24	10.28	Put	Bond Future	3416	3	3	3	0.00
10/04/2024	R213 On 02-May-24	10.29	Put	Bond Future	3373	3	3	3	0.00
10/04/2024	R213 On 01-August-24			Bond Future	11.19	84.2563	83.8867	84.2563	0.00
10/04/2024	R213 On 01-August-24	10.88	Call	Bond Future	948	1	1	1	0.00
10/04/2024	R213 On 01-August-24	10.87	Call	Bond Future	932	1	1	1	0.00
10/04/2024	R213 On 01-August-24	10.86	Call	Bond Future	916	1	1	1	0.00
10/04/2024	R213 On 01-August-24	10.86	Put	Bond Future	2249	2	2	2	0.00
10/04/2024	R213 On 01-August-24	10.87	Put	Bond Future	2224	2	2	2	0.00
10/04/2024	R213 On 01-August-24	10.88	Put	Bond Future	2200	2	2	2	0.00
10/04/2024	R213 On 07-November-24			Bond Future	11.32	82.6776	82.3000	82.6776	10,002.00
10/04/2024	R213 On 07-November-24	11.22	Call	Bond Future	1921	2	2	2	0.00
10/04/2024	R213 On 07-November-24	11.23	Call	Bond Future	1941	2	2	2	0.00
10/04/2024	R213 On 07-November-24	11.21	Call	Bond Future	1901	2	2	2	0.00
10/04/2024	R213 On 07-November-24	11.21	Put	Bond Future	2328	2	2	2	0.00
10/04/2024	R213 On 07-November-24	11.23	Put	Bond Future	2291	2	2	2	0.00
10/04/2024	R213 On 07-November-24	11.22	Put	Bond Future	2310	2	2	2	0.00
10/04/2024	R213 On 06-February-25			Bond Future	11.46	84.4729	84.0880	84.4729	0.00
10/04/2024	R213 On 06-February-25	11.35	Call	Bond Future	2194	2	2	2	0.00
10/04/2024	R213 On 06-February-25	11.35	Put	Bond Future	2603	2	3	2	0.00
10/04/2024	R213 On 08-May-25			Bond Future	11.61	82.7008	82.3086	82.7008	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
10/04/2024	R213 On 08-May-25	10.52	Call	Bond Future	888	1	1	1	0.00
10/04/2024	R213 On 08-May-25	10.52	Put	Bond Future	4969	5	5	5	0.00
10/04/2024	R214 On 02-May-24			Bond Future	12.62	59.3476	58.9032	59.3476	21,222.00
10/04/2024	R214 On 02-May-24	11.47	Call	Bond Future	1	0	0	0	0.00
10/04/2024	R214 On 02-May-24	11.48	Call	Bond Future	1	0	0	0	0.00
10/04/2024	R214 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R214 On 02-May-24	13.52	Call	Bond Future	3919	4	4	4	0.00
10/04/2024	R214 On 02-May-24	12.87	Call	Bond Future	1522	2	2	2	0.00
10/04/2024	R214 On 02-May-24	12.12	Call	Bond Future	110	0	0	0	8,000.00
10/04/2024	R214 On 02-May-24	12.14	Call	Bond Future	123	0	0	0	5,110.00
10/04/2024	R214 On 02-May-24	12.14	Put	Bond Future	2355	2	2	2	0.00
10/04/2024	R214 On 02-May-24	12.87	Put	Bond Future	391	0	0	0	13,110.00
10/04/2024	R214 On 02-May-24	12.12	Put	Bond Future	2439	2	2	2	0.00
10/04/2024	R214 On 02-May-24	13.52	Put	Bond Future	36	0	0	0	13,110.00
10/04/2024	R214 On 02-May-24	11.46	Put	Bond Future	5654	5	6	5	0.00
10/04/2024	R214 On 02-May-24	11.48	Put	Bond Future	5549	5	6	5	0.00
10/04/2024	R214 On 02-May-24	11.47	Put	Bond Future	5601	5	6	5	0.00
10/04/2024	R214 On 01-August-24			Bond Future	12.73	60.6530	60.1988	60.6530	1,261.00
10/04/2024	R214 On 01-August-24	12.18	Call	Bond Future	707	1	1	1	0.00
10/04/2024	R214 On 01-August-24	12.16	Call	Bond Future	679	1	1	1	0.00
10/04/2024	R214 On 01-August-24	12.17	Call	Bond Future	693	1	1	1	0.00
10/04/2024	R214 On 01-August-24	12.17	Put	Bond Future	3284	3	3	3	0.00
10/04/2024	R214 On 01-August-24	12.16	Put	Bond Future	3318	3	3	3	0.00
10/04/2024	R214 On 01-August-24	12.18	Put	Bond Future	3250	3	3	3	0.00
10/04/2024	R214 On 07-November-24			Bond Future	12.86	58.7731	58.3086	58.7731	0.00
10/04/2024	R214 On 07-November-24	12.61	Call	Bond Future	1861	2	2	2	0.00
10/04/2024	R214 On 07-November-24	12.60	Call	Bond Future	1839	2	2	2	0.00
10/04/2024	R214 On 07-November-24	12.62	Call	Bond Future	1882	2	2	2	0.00
10/04/2024	R214 On 07-November-24	12.62	Put	Bond Future	2964	3	3	3	0.00
10/04/2024	R214 On 07-November-24	12.60	Put	Bond Future	3013	3	3	3	0.00
10/04/2024	R214 On 07-November-24	12.61	Put	Bond Future	2989	3	3	3	0.00
10/04/2024	R214 On 06-February-25			Bond Future	13.00	60.0490	59.5750	60.0490	0.00
10/04/2024	R214 On 06-February-25	12.71	Call	Bond Future	2106	2	2	2	0.00
10/04/2024	R214 On 06-February-25	12.71	Put	Bond Future	3372	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/04/2024	R214 On 08-May-25			Bond Future	13.14	58.0129	57.5296	58.0129	0.00
10/04/2024	R214 On 08-May-25	12.40	Call	Bond Future	1477	2	1	2	0.00
10/04/2024	R214 On 08-May-25	12.40	Put	Bond Future	4761	4	5	4	0.00
10/04/2024	R248 On 02-May-24			Bond Future	12.81	72.0618	71.5593	72.0618	55,873.00
10/04/2024	R248 On 02-May-24	11.47	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R248 On 02-May-24	11.48	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R248 On 02-May-24	11.46	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R248 On 02-May-24	11.40	Call	Bond Future	0	0	0	0	0.00
10/04/2024	R248 On 02-May-24	12.40	Call	Bond Future	211	0	0	0	0.00
10/04/2024	R248 On 02-May-24	13.16	Call	Bond Future	2208	3	2	3	0.00
10/04/2024	R248 On 02-May-24	13.16	Put	Bond Future	348	0	0	0	0.00
10/04/2024	R248 On 02-May-24	12.40	Put	Bond Future	2494	2	2	2	0.00
10/04/2024	R248 On 02-May-24	11.40	Put	Bond Future	8457	8	8	8	0.00
10/04/2024	R248 On 02-May-24	11.46	Put	Bond Future	8061	8	8	8	0.00
10/04/2024	R248 On 02-May-24	11.48	Put	Bond Future	7930	7	8	7	0.00
10/04/2024	R248 On 02-May-24	11.47	Put	Bond Future	7995	7	8	7	0.00
10/04/2024	R248 On 01-August-24			Bond Future	12.93	73.6469	73.1332	73.6469	202,996.00
10/04/2024	R248 On 01-August-24	12.31	Call	Bond Future	796	1	1	1	0.00
10/04/2024	R248 On 01-August-24	12.32	Call	Bond Future	813	1	1	1	0.00
10/04/2024	R248 On 01-August-24	12.30	Call	Bond Future	779	1	1	1	0.00
10/04/2024	R248 On 01-August-24	12.30	Put	Bond Future	4285	4	4	4	0.00
10/04/2024	R248 On 01-August-24	12.32	Put	Bond Future	4202	4	4	4	0.00
10/04/2024	R248 On 01-August-24	12.31	Put	Bond Future	4243	4	4	4	0.00
10/04/2024	R248 On 07-November-24			Bond Future	13.07	70.9277	70.4026	70.9277	0.00
10/04/2024	R248 On 07-November-24	12.79	Call	Bond Future	2176	2	2	2	0.00
10/04/2024	R248 On 07-November-24	12.80	Call	Bond Future	2201	2	2	2	0.00
10/04/2024	R248 On 07-November-24	12.78	Call	Bond Future	2151	2	2	2	0.00
10/04/2024	R248 On 07-November-24	12.78	Put	Bond Future	3706	3	4	3	0.00
10/04/2024	R248 On 07-November-24	12.80	Put	Bond Future	3647	3	4	3	0.00
10/04/2024	R248 On 07-November-24	12.79	Put	Bond Future	3676	3	4	3	0.00
10/04/2024	R248 On 06-February-25			Bond Future	13.22	72.4674	71.9315	72.4674	0.00
10/04/2024	R248 On 06-February-25	12.71	Call	Bond Future	2187	2	2	2	0.00
10/04/2024	R248 On 06-February-25	12.71	Put	Bond Future	4872	5	5	5	0.00
10/04/2024	R248 On 08-May-25			Bond Future	13.37	69.5488	69.0024	69.5488	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
10/04/2024	R248 On 08-May-25	12.60	Call	Bond Future	1913	2	2	2	0.00
10/04/2024	R248 On 08-May-25	12.60	Put	Bond Future	5967	6	6	6	0.00
10/04/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
10/04/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00