



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: 19/08/2024 TO: 19/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	2025 On 07-November-24			Bond Future	185.66	185.6880	185.6641	185.6880	9,240.00
19/08/2024	2029 On 07-November-24			Bond Future	133.78	133.8163	133.7798	133.8163	8,202.00
19/08/2024	2029 On 06-February-25			Bond Future	136.61	136.6485	136.6119	136.6485	0.00
19/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4212	4	4	4	0.00
19/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2029 On 08-May-25			Bond Future	137.98	138.0136	137.9769	138.0136	0.00
19/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	127	0	0	0	0.00
19/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2029 On 07-August-25			Bond Future	140.75	140.7858	140.7491	140.7858	0.00
19/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3339	3	3	3	0.00
19/08/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2029 On 06-November-25			Bond Future	142.08	142.1162	142.0793	142.1162	0.00
19/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2289	2	2	2	0.00
19/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2030 On 07-November-24			Bond Future	9.30	96.8025	96.9694	96.8025	172,010.00
19/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5556	5	6	5	0.00
19/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5591	5	6	5	0.00
19/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5520	5	6	5	0.00
19/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3686	4	4	4	600.00
19/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5415	5	5	5	600.00
19/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9616	9	10	9	0.00
19/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	2	0	0	0	600.00
19/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	59	0	0	0	0.00
19/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	182	0	0	0	0.00
19/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	55	0	0	0	0.00
19/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	52	0	0	0	0.00
19/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	54	0	0	0	0.00
19/08/2024	2030 On 06-February-25			Bond Future	9.34	94.8179	94.9889	94.8179	0.00
19/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5175	5	5	5	0.00
19/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	573	1	1	1	800.00
19/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1249	1	1	1	800.00
19/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2327	2	2	2	0.00
19/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	1033	1	1	1	800.00
19/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1873	2	2	2	0.00
19/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	3124	3	3	3	0.00
19/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	292	0	0	0	0.00
19/08/2024	2030 On 08-May-25			Bond Future	9.42	96.7304	96.9054	96.7304	0.00
19/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3032	3	3	3	0.00
19/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8491	8	8	8	0.00
19/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4006	4	4	4	1,640.00
19/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9759	10	10	10	0.00
19/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	776	1	1	1	800.00
19/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1466	1	1	1	800.00
19/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3179	3	3	3	0.00
19/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5057	5	5	5	2,280.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1160	1	1	1	800.00
19/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2355	2	2	2	0.00
19/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3516	4	4	4	0.00
19/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	88	0	0	0	2,280.00
19/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	612	1	1	1	0.00
19/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	163	0	0	0	1,640.00
19/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	867	1	1	1	0.00
19/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1224	1	1	1	0.00
19/08/2024	2030 On 07-August-25			Bond Future	9.52	94.6389	94.8178	94.6389	0.00
19/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5943	6	6	6	0.00
19/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8714	9	9	9	0.00
19/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4284	4	4	4	1,054.00
19/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	252	0	0	0	1,054.00
19/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1050	1	1	1	0.00
19/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	656	1	1	1	0.00
19/08/2024	2030 On 06-November-25			Bond Future	9.63	96.4817	96.6646	96.4817	0.00
19/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2128	2	2	2	0.00
19/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2431	3	2	3	0.00
19/08/2024	2032 On 07-November-24			Bond Future	10.07	91.4506	91.6547	91.4506	105,516.00
19/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6604	6	7	6	0.00
19/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6562	6	7	6	0.00
19/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6645	6	7	6	0.00
19/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7270	7	7	7	1,615.00
19/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14230	14	14	14	0.00
19/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7145	7	7	7	600.00
19/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12625	12	13	12	0.00
19/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5081	5	5	5	600.00
19/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1048	1	1	1	100.00
19/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	754	1	1	1	50.00
19/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3114	3	3	3	0.00
19/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	587	1	1	1	200.00
19/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1850	2	2	2	0.00
19/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2291	2	2	2	0.00
19/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	84	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
19/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1	0	0	0	600.00
19/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	227	0	0	0	0.00
19/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
19/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	79	0	0	0	0.00
19/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	107	0	0	0	0.00
19/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	112	0	0	0	0.00
19/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	109	0	0	0	0.00
19/08/2024	2032 On 06-February-25			Bond Future	10.14	93.3635	93.5723	93.3635	0.00
19/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7341	7	7	7	0.00
19/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	682	1	1	1	800.00
19/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1510	1	2	1	800.00
19/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3359	3	3	3	0.00
19/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1201	1	1	1	800.00
19/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2561	3	3	3	0.00
19/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	4150	4	4	4	0.00
19/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	316	0	0	0	0.00
19/08/2024	2032 On 08-May-25			Bond Future	10.24	91.0831	91.2967	91.0831	0.00
19/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4388	4	4	4	0.00
19/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	937	1	1	1	800.00
19/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1774	2	2	2	800.00
19/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4577	4	5	4	0.00
19/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1324	1	1	1	800.00
19/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	3240	3	3	3	0.00
19/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4764	5	5	5	0.00
19/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1396	1	1	1	0.00
19/08/2024	2032 On 07-August-25			Bond Future	10.35	92.8883	93.1066	92.8883	0.00
19/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7965	8	8	8	0.00
19/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	989	1	1	1	0.00
19/08/2024	2032 On 06-November-25			Bond Future	10.48	90.5359	90.7589	90.5359	0.00
19/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3107	3	3	3	0.00
19/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3344	3	3	3	0.00
19/08/2024	2033 On 07-November-24			Bond Future	127.01	127.0150	127.0091	127.0150	6,936.00
19/08/2024	2033 On 06-February-25			Bond Future	129.70	129.7036	129.6981	129.7036	0.00
19/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4758	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
19/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2033 On 08-May-25			Bond Future	130.82	130.8270	130.8221	130.8270	0.00
19/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	202	0	0	0	0.00
19/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2033 On 07-August-25			Bond Future	133.45	133.4552	133.4509	133.4552	0.00
19/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4801	5	5	5	0.00
19/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2033 On 06-November-25			Bond Future	134.53	134.5389	134.5350	134.5389	0.00
19/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1395	1	1	1	0.00
19/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2037 On 07-November-24			Bond Future	11.15	84.6902	84.9330	84.6902	190,749.00
19/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7829	8	8	8	0.00
19/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7876	8	8	8	0.00
19/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7782	8	8	8	0.00
19/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	142	0	0	0	0.00
19/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	137	0	0	0	0.00
19/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	139	0	0	0	0.00
19/08/2024	2037 On 06-February-25			Bond Future	11.24	82.2015	82.4498	82.2015	0.00
19/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8467	8	8	8	0.00
19/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	478	1	0	1	0.00
19/08/2024	2037 On 08-May-25			Bond Future	11.36	83.8588	84.1126	83.8588	3,975.00
19/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6301	6	6	6	0.00
19/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10693	10	11	10	7,500.00
19/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7469	7	7	7	15,000.00
19/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10496	10	10	10	7,500.00
19/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	636	1	1	1	0.00
19/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1200	1	1	1	0.00
19/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	602	1	1	1	0.00
19/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1540	2	2	2	0.00
19/08/2024	2037 On 07-August-25			Bond Future	11.48	81.2605	81.5197	81.2605	0.00
19/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9181	9	9	9	0.00
19/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1434	2	1	2	0.00
19/08/2024	2037 On 06-November-25			Bond Future	11.61	82.8408	83.1056	82.8408	0.00
19/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4370	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
19/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4271	4	4	4	0.00
19/08/2024	2038 On 07-November-24			Bond Future	138.83	138.9859	138.8268	138.9859	3,218.00
19/08/2024	2038 On 06-February-25			Bond Future	139.65	139.8162	139.6543	139.8162	0.00
19/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4424	5	4	5	0.00
19/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2038 On 08-May-25			Bond Future	142.51	142.6721	142.5078	142.6721	0.00
19/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2828	3	3	3	0.00
19/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2038 On 07-August-25			Bond Future	143.22	143.3859	143.2188	143.3859	0.00
19/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3659	4	4	4	0.00
19/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2038 On 06-November-25			Bond Future	146.05	146.2174	146.0476	146.2174	0.00
19/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	2168	2	2	2	0.00
19/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2040 On 07-November-24			Bond Future	11.40	85.1258	85.3555	85.1258	113,574.00
19/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8455	8	8	8	0.00
19/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8405	8	8	8	0.00
19/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8505	8	9	8	0.00
19/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4775	5	5	5	640.00
19/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7207	7	7	7	0.00
19/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9947	10	10	10	0.00
19/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	85	0	0	0	640.00
19/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	240	0	0	0	640.00
19/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	598	1	1	1	0.00
19/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	147	0	0	0	0.00
19/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	153	0	0	0	0.00
19/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	150	0	0	0	0.00
19/08/2024	2040 On 06-February-25			Bond Future	11.50	82.3956	82.6306	82.3956	14.00
19/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8771	9	9	9	0.00
19/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5431	5	5	5	0.00
19/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1366	1	1	1	780.00
19/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3447	3	3	3	0.00
19/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2213	2	2	2	780.00
19/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4480	5	4	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
19/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1292	1	1	1	780.00
19/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	565	1	1	1	0.00
19/08/2024	2040 On 08-May-25			Bond Future	11.61	84.0566	84.2968	84.0566	3,900.00
19/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7305	7	7	7	0.00
19/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10701	11	11	11	7,500.00
19/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11002	11	11	11	7,500.00
19/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7804	8	8	8	15,000.00
19/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	745	1	1	1	0.00
19/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1367	1	1	1	0.00
19/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	788	1	1	1	0.00
19/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1508	2	2	2	0.00
19/08/2024	2040 On 07-August-25			Bond Future	11.73	81.2113	81.4567	81.2113	0.00
19/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9979	10	10	10	0.00
19/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1545	2	2	2	0.00
19/08/2024	2040 On 06-November-25			Bond Future	11.86	82.7902	83.0408	82.7902	0.00
19/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4622	5	5	5	0.00
19/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4754	5	5	5	0.00
19/08/2024	2044 On 07-November-24			Bond Future	11.46	81.3941	81.5971	81.3941	80,826.00
19/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8610	8	9	8	0.00
19/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8660	8	9	8	0.00
19/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8560	8	9	8	0.00
19/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6544	6	7	6	0.00
19/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5304	5	5	5	0.00
19/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4116	4	4	4	0.00
19/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	761	1	1	1	13,875.00
19/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	485	1	0	1	9,540.00
19/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	305	0	0	0	11,405.00
19/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	143	0	0	0	0.00
19/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	137	0	0	0	0.00
19/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	140	0	0	0	0.00
19/08/2024	2044 On 06-February-25			Bond Future	11.55	78.7112	78.9188	78.7112	0.00
19/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9042	9	9	9	0.00
19/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4530	4	5	4	449.00
19/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12349	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6678	7	7	7	449.00
19/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1756	2	2	2	0.00
19/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	242	0	0	0	449.00
19/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1026	1	1	1	0.00
19/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	583	1	1	1	0.00
19/08/2024	2044 On 08-May-25			Bond Future	11.65	80.2977	80.5101	80.2977	0.00
19/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7692	8	8	8	0.00
19/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1507	2	2	2	0.00
19/08/2024	2044 On 07-August-25			Bond Future	11.77	77.5032	77.7201	77.5032	0.00
19/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10272	10	10	10	0.00
19/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1590	2	2	2	0.00
19/08/2024	2044 On 06-November-25			Bond Future	11.89	79.0098	79.2314	79.0098	0.00
19/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4816	5	5	5	0.00
19/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4873	5	5	5	0.00
19/08/2024	2046 On 07-November-24			Bond Future	120.05	119.6865	120.0469	119.6865	18,128.00
19/08/2024	2046 On 06-February-25			Bond Future	122.59	122.2195	122.5882	122.2195	0.00
19/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8578	8	9	8	0.00
19/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2046 On 08-May-25			Bond Future	122.85	122.4736	122.8505	122.4736	0.00
19/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	881	1	1	1	0.00
19/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2046 On 07-August-25			Bond Future	125.32	124.9323	125.3175	124.9323	0.00
19/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6627	6	7	6	0.00
19/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2046 On 06-November-25			Bond Future	125.51	125.1181	125.5111	125.1181	0.00
19/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	101	0	0	0	0.00
19/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2050 On 07-November-24			Bond Future	121.54	121.1366	121.5415	121.1366	15,421.00
19/08/2024	2050 On 06-February-25			Bond Future	121.76	121.3477	121.7618	121.3477	582.00
19/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6162	6	6	6	0.00
19/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2050 On 08-May-25			Bond Future	124.25	123.8264	124.2497	123.8264	0.00
19/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3090	3	3	3	0.00
19/08/2024	2050 On 08-May-25	121.16	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
19/08/2024	2050 On 07-August-25			Bond Future	124.35	123.9143	124.3463	123.9143	0.00
19/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4456	4	4	4	0.00
19/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/08/2024	2050 On 06-November-25			Bond Future	126.80	126.3607	126.8020	126.3607	0.00
19/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2382	2	2	2	0.00
19/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
19/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	AL37 On 07-November-24			Index Future	1039.34	1037.4120	1039.3390	1037.4120	0.00
19/08/2024	AL37 On 06-February-25			Index Future	1061.11	1059.1220	1061.1050	1059.1220	0.00
19/08/2024	AL37 On 08-May-25			Index Future	1082.57	1080.5280	1082.5690	1080.5280	0.00
19/08/2024	AL37 On 07-August-25			Index Future	1104.11	1102.0080	1104.1050	1102.0080	0.00
19/08/2024	AL37 On 06-November-25			Index Future	1125.73	1123.5750	1125.7270	1123.5750	0.00
19/08/2024	AL7T On 07-November-24			Index Future	1234.19	1231.6720	1234.1940	1231.6720	0.00
19/08/2024	AL7T On 06-February-25			Index Future	1260.04	1257.4470	1260.0400	1257.4470	0.00
19/08/2024	AL7T On 08-May-25			Index Future	1285.53	1282.8620	1285.5290	1282.8620	0.00
19/08/2024	AL7T On 07-August-25			Index Future	1311.10	1308.3640	1311.1020	1308.3640	0.00
19/08/2024	AL7T On 06-November-25			Index Future	1336.78	1333.9700	1336.7780	1333.9700	0.00
19/08/2024	ALBI On 07-November-24			Index Future	1067.21	1065.0050	1067.2140	1065.0050	121.00
19/08/2024	ALBI On 06-February-25			Index Future	1089.56	1087.2920	1089.5640	1087.2920	0.00
19/08/2024	ALBI On 08-May-25			Index Future	1111.60	1109.2680	1111.6040	1109.2680	0.00
19/08/2024	ALBI On 07-August-25			Index Future	1133.72	1131.3190	1133.7170	1131.3190	0.00
19/08/2024	ALBI On 06-November-25			Index Future	1155.92	1153.4600	1155.9190	1153.4600	0.00
19/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	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
19/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	CI58 On 31-January-58			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
19/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	ES33 On 07-November-24			Bond Future	11.52	79.0775	79.2516	79.0775	0.00
19/08/2024	ES33 On 06-February-25			Bond Future	11.65	80.7508	80.9291	80.7508	0.00
19/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7197	7	7	7	0.00
19/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/08/2024	ES33 On 08-May-25			Bond Future	11.79	78.5986	78.7810	78.5986	0.00
19/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4009	4	4	4	0.00
19/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/08/2024	ES33 On 07-August-25			Bond Future	11.95	80.1740	80.3605	80.1740	0.00
19/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6556	6	7	6	0.00
19/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/08/2024	ES33 On 06-November-25			Bond Future	12.13	77.9556	78.1462	77.9556	0.00
19/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
19/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	504	1	1	1	0.00
19/08/2024	ES42 On 07-November-24			Bond Future	11.89	75.4995	75.7166	75.4995	0.00
19/08/2024	ES42 On 06-February-25			Bond Future	11.99	77.0961	77.3182	77.0961	0.00
19/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8925	9	9	9	0.00
19/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/08/2024	ES42 On 08-May-25			Bond Future	12.12	74.4023	74.6295	74.4023	0.00
19/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5999	6	6	6	0.00
19/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/08/2024	ES42 On 07-August-25			Bond Future	12.24	75.8910	76.1231	75.8910	0.00
19/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7851	8	8	8	0.00
19/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/08/2024	ES42 On 06-November-25			Bond Future	12.39	73.1191	73.3562	73.1191	0.00
19/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	22	0	0	0	0.00
19/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/08/2024	GOVI On 07-November-24			GOVI	1051.02	1048.8630	1051.0230	1048.8630	690.00
19/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1022430	100	102	100	0.00
19/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1022330	100	102	100	0.00
19/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1022230	100	102	100	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
19/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/08/2024	GOVI On 06-February-25			GOVI	1073.03	1070.8130	1073.0340	1070.8130	0.00
19/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1010340	99	101	99	0.00
19/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/08/2024	GOVI On 08-May-25			GOVI	1094.74	1092.4550	1094.7400	1092.4550	0.00
19/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	727400	70	73	70	0.00
19/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/08/2024	GOVI On 07-August-25			GOVI	1116.52	1114.1720	1116.5180	1114.1720	0.00
19/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1055180	103	106	103	0.00
19/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/08/2024	GOVI On 06-November-25			GOVI	1138.38	1135.9770	1138.3830	1135.9770	0.00
19/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	263830	24	26	24	0.00
19/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/08/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2024	IGOV On 07-November-24			Index Future	369.87	369.4940	369.8680	369.4940	594.00
19/08/2024	IGOV On 06-February-25			Index Future	377.70	377.3150	377.7030	377.3150	0.00
19/08/2024	IGOV On 08-May-25			Index Future	385.43	385.0280	385.4300	385.0280	0.00
19/08/2024	IGOV On 07-August-25			Index Future	393.18	392.7670	393.1830	392.7670	0.00
19/08/2024	IGOV On 06-November-25			Index Future	400.97	400.5370	400.9670	400.5370	0.00
19/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
19/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
19/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
19/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
19/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
19/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
19/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/08/2024	R035 On 07-November-24			Bond Future	10.78	89.9521	90.1025	89.9521	142,413.00
19/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7575	7	8	7	0.00
19/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7527	7	8	7	0.00
19/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7622	7	8	7	0.00
19/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12474	12	12	12	0.00
19/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7670	8	8	8	1,000.00
19/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	2782	3	3	3	0.00
19/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	985	1	1	1	11,000.00
19/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	9	0	0	0	1,000.00
19/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	121	0	0	0	0.00
19/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	123	0	0	0	0.00
19/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	128	0	0	0	0.00
19/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	126	0	0	0	0.00
19/08/2024	R035 On 06-February-25			Bond Future	10.87	91.8345	91.9886	91.8345	0.00
19/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8424	8	8	8	0.00
19/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	456	0	0	0	0.00
19/08/2024	R035 On 08-May-25			Bond Future	10.98	89.1764	89.3341	89.1764	0.00
19/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5809	6	6	6	0.00
19/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4658	5	5	5	400.00
19/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12006	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9423	9	9	9	0.00
19/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	735	1	1	1	400.00
19/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2092	2	2	2	0.00
19/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	350	0	0	0	400.00
19/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1602	2	2	2	0.00
19/08/2024	R035 On 07-August-25			Bond Future	11.09	90.9448	91.1062	90.9448	0.00
19/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9065	9	9	9	0.00
19/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1331	1	1	1	0.00
19/08/2024	R035 On 06-November-25			Bond Future	11.23	88.2088	88.3738	88.2088	0.00
19/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4034	4	4	4	0.00
19/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4171	4	4	4	0.00
19/08/2024	R053 On 07-November-24			Bond Future	11.38	103.0901	103.3621	103.0901	3,638.00
19/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11155	11	11	11	0.00
19/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11220	11	11	11	0.00
19/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11089	11	11	11	0.00
19/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	229	0	0	0	0.00
19/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	221	0	0	0	0.00
19/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	225	0	0	0	0.00
19/08/2024	R053 On 06-February-25			Bond Future	11.47	105.2464	105.5245	105.2464	0.00
19/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11991	12	12	12	0.00
19/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	847	1	1	1	0.00
19/08/2024	R053 On 08-May-25			Bond Future	11.57	101.5012	101.7857	101.5012	0.00
19/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10199	10	10	10	0.00
19/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1980	2	2	2	0.00
19/08/2024	R053 On 07-August-25			Bond Future	11.68	103.5114	103.8020	103.5114	0.00
19/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12938	13	13	13	0.00
19/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1970	2	2	2	0.00
19/08/2024	R053 On 06-November-25			Bond Future	11.79	99.6608	99.9576	99.6608	0.00
19/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6086	6	6	6	0.00
19/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6342	7	6	7	0.00
19/08/2024	R186 On 07-November-24			Bond Future	8.22	108.3804	108.4341	108.3804	142,604.00
19/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1843	2	2	2	0.00
19/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1826	2	2	2	0.00
19/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1861	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
19/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	72	0	0	0	0.00
19/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	76	0	0	0	0.00
19/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	74	0	0	0	0.00
19/08/2024	R186 On 06-February-25			Bond Future	8.19	105.3344	105.3898	105.3344	0.00
19/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1711	2	2	2	0.00
19/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	260	0	0	0	0.00
19/08/2024	R186 On 08-May-25			Bond Future	8.19	107.4595	107.5167	107.4595	0.00
19/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	999	1	1	1	0.00
19/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	581	1	1	1	0.00
19/08/2024	R186 On 07-August-25			Bond Future	8.23	104.2788	104.3377	104.2788	0.00
19/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2000	2	2	2	0.00
19/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2629	3	3	3	0.00
19/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1536	1	2	1	1,983.00
19/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	66	0	0	0	1,983.00
19/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	266	0	0	0	0.00
19/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	149	0	0	0	0.00
19/08/2024	R186 On 06-November-25			Bond Future	8.30	106.3094	106.3699	106.3094	0.00
19/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	551	1	1	1	0.00
19/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	732	1	1	1	0.00
19/08/2024	R202 On 07-November-24			Bond Future	269.84	269.4396	269.8423	269.4396	1,076.00
19/08/2024	R202 On 06-February-25			Bond Future	270.35	269.9391	270.3515	269.9391	0.00
19/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3562	3	4	3	0.00
19/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R202 On 08-May-25			Bond Future	275.88	275.4537	275.8762	275.4537	0.00
19/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3566	3	4	3	0.00
19/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R202 On 07-August-25			Bond Future	276.11	275.6796	276.1113	275.6796	0.00
19/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4511	4	5	4	0.00
19/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R202 On 06-November-25			Bond Future	281.57	281.1236	281.5654	281.1236	0.00
19/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5925	5	6	5	0.00
19/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R209 On 07-November-24			Bond Future	10.91	70.5914	70.7783	70.5914	16,366.00
19/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6386	6	6	6	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
19/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6428	6	6	6	0.00
19/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6344	6	6	6	0.00
19/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	143	0	0	0	0.00
19/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	137	0	0	0	0.00
19/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	140	0	0	0	0.00
19/08/2024	R209 On 06-February-25			Bond Future	10.99	72.0680	72.2593	72.0680	0.00
19/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7213	7	7	7	0.00
19/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	462	1	0	1	0.00
19/08/2024	R209 On 08-May-25			Bond Future	11.09	70.3675	70.5630	70.3675	0.00
19/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5184	5	5	5	0.00
19/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1401	1	1	1	0.00
19/08/2024	R209 On 07-August-25			Bond Future	11.20	71.7622	71.9619	71.7622	0.00
19/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7964	8	8	8	0.00
19/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1280	1	1	1	0.00
19/08/2024	R209 On 06-November-25			Bond Future	11.32	70.0073	70.2113	70.0073	0.00
19/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3670	4	4	4	0.00
19/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3888	4	4	4	0.00
19/08/2024	R210 On 07-November-24			Bond Future	242.35	242.2005	242.3507	242.2005	1,557.00
19/08/2024	R210 On 06-February-25			Bond Future	247.48	247.3263	247.4810	247.3263	0.00
19/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7871	8	8	8	0.00
19/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R210 On 08-May-25			Bond Future	249.14	248.9800	249.1392	248.9800	0.00
19/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1109	1	1	1	0.00
19/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R210 On 07-August-25			Bond Future	254.14	253.9801	254.1436	253.9801	0.00
19/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5704	6	6	6	0.00
19/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R210 On 06-November-25			Bond Future	255.71	255.5394	255.7070	255.5394	0.00
19/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3567	3	4	3	0.00
19/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/08/2024	R213 On 07-November-24			Bond Future	9.75	88.4986	88.6786	88.4986	77,010.00
19/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6060	6	6	6	0.00
19/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6022	6	6	6	0.00
19/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6097	6	6	6	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
19/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	68	0	0	0	0.00
19/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	71	0	0	0	0.00
19/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	69	0	0	0	0.00
19/08/2024	R213 On 06-February-25			Bond Future	9.82	90.3506	90.5348	90.3506	0.00
19/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6301	6	6	6	0.00
19/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	263	0	0	0	0.00
19/08/2024	R213 On 08-May-25			Bond Future	9.90	88.6162	88.8047	88.6162	0.00
19/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3665	4	4	4	0.00
19/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1250	1	1	1	0.00
19/08/2024	R213 On 07-August-25			Bond Future	10.00	90.3745	90.5671	90.3745	0.00
19/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6921	7	7	7	0.00
19/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	820	1	1	1	0.00
19/08/2024	R213 On 06-November-25			Bond Future	10.13	88.5814	88.7782	88.5814	0.00
19/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2557	2	3	2	0.00
19/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2848	3	3	3	0.00
19/08/2024	R214 On 07-November-24			Bond Future	11.25	65.9750	66.1724	65.9750	21,058.00
19/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6867	7	7	7	0.00
19/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6910	7	7	7	0.00
19/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6825	7	7	7	0.00
19/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	134	0	0	0	0.00
19/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	129	0	0	0	0.00
19/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	132	0	0	0	0.00
19/08/2024	R214 On 06-February-25			Bond Future	11.33	67.3557	67.5575	67.3557	0.00
19/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7243	7	7	7	0.00
19/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10791	11	11	11	0.00
19/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3667	4	4	4	554.00
19/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5472	5	5	5	554.00
19/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1517	2	2	2	0.00
19/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	163	0	0	0	554.00
19/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	878	1	1	1	0.00
19/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	526	1	1	1	0.00
19/08/2024	R214 On 08-May-25			Bond Future	11.43	65.4109	65.6171	65.4109	0.00
19/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6129	6	6	6	0.00
19/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1326	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
19/08/2024	R214 On 07-August-25			Bond Future	11.53	66.7081	66.9188	66.7081	0.00
19/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8232	8	8	8	0.00
19/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1400	1	1	1	0.00
19/08/2024	R214 On 06-November-25			Bond Future	11.64	64.7062	64.9213	64.7062	0.00
19/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4023	4	4	4	0.00
19/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4034	4	4	4	0.00
19/08/2024	R248 On 07-November-24			Bond Future	11.37	80.2369	80.4472	80.2369	251,133.00
19/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8709	9	9	9	0.00
19/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8761	9	9	9	0.00
19/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8658	8	9	8	0.00
19/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	168	0	0	0	0.00
19/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	162	0	0	0	0.00
19/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	165	0	0	0	0.00
19/08/2024	R248 On 06-February-25			Bond Future	11.46	81.9160	82.1311	81.9160	10,000.00
19/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8315	8	8	8	0.00
19/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	800	1	1	1	0.00
19/08/2024	R248 On 08-May-25			Bond Future	11.55	79.1210	79.3409	79.1210	0.00
19/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7820	8	8	8	0.00
19/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1536	2	2	2	0.00
19/08/2024	R248 On 07-August-25			Bond Future	11.66	80.6897	80.9144	80.6897	0.00
19/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10444	10	10	10	0.00
19/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1564	2	2	2	0.00
19/08/2024	R248 On 06-November-25			Bond Future	11.77	77.8166	78.0460	77.8166	0.00
19/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4735	5	5	5	0.00
19/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4932	5	5	5	0.00
19/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00