



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: 20/08/2024 TO: 20/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	2025 On 07-November-24			Bond Future	185.67	185.6641	185.6725	185.6641	9,240.00
20/08/2024	2029 On 07-November-24			Bond Future	133.77	133.7798	133.7723	133.7798	8,202.00
20/08/2024	2029 On 06-February-25			Bond Future	136.60	136.6119	136.6049	136.6119	0.00
20/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4205	4	4	4	0.00
20/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2029 On 08-May-25			Bond Future	137.97	137.9769	137.9712	137.9769	0.00
20/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	121	0	0	0	0.00
20/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2029 On 07-August-25			Bond Future	140.74	140.7491	140.7439	140.7491	0.00
20/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3334	3	3	3	0.00
20/08/2024	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
20/08/2024	2029 On 06-November-25			Bond Future	142.08	142.0793	142.0755	142.0793	0.00
20/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2285	2	2	2	0.00
20/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2030 On 07-November-24			Bond Future	9.31	96.9694	96.9296	96.9694	172,245.00
20/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5516	6	6	6	0.00
20/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5551	6	6	6	0.00
20/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5480	6	5	6	0.00
20/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3647	4	4	4	600.00
20/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5375	5	5	5	600.00
20/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9576	10	10	10	0.00
20/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	2	0	0	0	600.00
20/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	59	0	0	0	0.00
20/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	183	0	0	0	0.00
20/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	55	0	0	0	0.00
20/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	52	0	0	0	0.00
20/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	53	0	0	0	0.00
20/08/2024	2030 On 06-February-25			Bond Future	9.36	94.9889	94.9487	94.9889	0.00
20/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5137	5	5	5	0.00
20/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	559	1	1	1	800.00
20/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1227	1	1	1	800.00
20/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2297	2	2	2	0.00
20/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	1043	1	1	1	800.00
20/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1891	2	2	2	0.00
20/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	3150	3	3	3	0.00
20/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	294	0	0	0	0.00
20/08/2024	2030 On 08-May-25			Bond Future	9.44	96.9054	96.8650	96.9054	0.00
20/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3002	3	3	3	0.00
20/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8451	8	8	8	0.00
20/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	3973	4	4	4	1,640.00
20/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	9719	10	10	10	0.00
20/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	762	1	1	1	800.00
20/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1445	1	1	1	800.00
20/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3149	3	3	3	0.00
20/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5022	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
20/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1170	1	1	1	800.00
20/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2374	2	2	2	0.00
20/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3543	4	4	4	0.00
20/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	88	0	0	0	2,280.00
20/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	617	1	1	1	0.00
20/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	164	0	0	0	1,640.00
20/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	875	1	1	1	0.00
20/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1235	1	1	1	0.00
20/08/2024	2030 On 07-August-25			Bond Future	9.53	94.8178	94.7771	94.8178	0.00
20/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	5908	6	6	6	0.00
20/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	8675	9	9	9	0.00
20/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4251	4	4	4	1,054.00
20/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	254	0	0	0	1,054.00
20/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	1059	1	1	1	0.00
20/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	661	1	1	1	0.00
20/08/2024	2030 On 06-November-25			Bond Future	9.64	96.6646	96.6235	96.6646	0.00
20/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2105	2	2	2	0.00
20/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2449	2	2	2	0.00
20/08/2024	2032 On 07-November-24			Bond Future	10.09	91.6547	91.5329	91.6547	102,606.00
20/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	6486	7	6	7	0.00
20/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6444	7	6	7	0.00
20/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	6527	7	7	7	0.00
20/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7151	7	7	7	1,615.00
20/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14108	14	14	14	0.00
20/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7026	7	7	7	600.00
20/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	12503	13	13	13	0.00
20/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	4968	5	5	5	600.00
20/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	989	1	1	1	100.00
20/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	706	1	1	1	50.00
20/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3015	3	3	3	0.00
20/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	610	1	1	1	200.00
20/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1913	2	2	2	0.00
20/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	2365	2	2	2	0.00
20/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	87	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
20/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1	0	0	0	600.00
20/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	235	0	0	0	0.00
20/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
20/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	82	0	0	0	0.00
20/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	111	0	0	0	0.00
20/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	116	0	0	0	0.00
20/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	113	0	0	0	0.00
20/08/2024	2032 On 06-February-25			Bond Future	10.17	93.5723	93.4485	93.5723	0.00
20/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7227	7	7	7	0.00
20/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	648	1	1	1	800.00
20/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1452	2	1	2	800.00
20/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3271	3	3	3	0.00
20/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1237	1	1	1	800.00
20/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2627	3	3	3	0.00
20/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	4240	4	4	4	0.00
20/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	326	0	0	0	0.00
20/08/2024	2032 On 08-May-25			Bond Future	10.27	91.2967	91.1709	91.2967	0.00
20/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4297	4	4	4	0.00
20/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	900	1	1	1	800.00
20/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1717	2	2	2	800.00
20/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4484	5	4	5	0.00
20/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1357	1	1	1	800.00
20/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	3309	3	3	3	0.00
20/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4852	5	5	5	0.00
20/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1431	1	1	1	0.00
20/08/2024	2032 On 07-August-25			Bond Future	10.38	93.1066	92.9788	93.1066	0.00
20/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	7858	8	8	8	0.00
20/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	1011	1	1	1	0.00
20/08/2024	2032 On 06-November-25			Bond Future	10.51	90.7589	90.6290	90.7589	0.00
20/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3038	3	3	3	0.00
20/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3405	3	3	3	0.00
20/08/2024	2033 On 07-November-24			Bond Future	127.20	127.0091	127.1973	127.0091	6,936.00
20/08/2024	2033 On 06-February-25			Bond Future	129.89	129.6981	129.8909	129.6981	0.00
20/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4951	5	5	5	0.00

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20/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2033 On 08-May-25			Bond Future	131.02	130.8221	131.0202	130.8221	0.00
20/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	400	0	0	0	0.00
20/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2033 On 07-August-25			Bond Future	133.65	133.4509	133.6536	133.4509	0.00
20/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5004	5	5	5	0.00
20/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2033 On 06-November-25			Bond Future	134.74	134.5350	134.7427	134.5350	0.00
20/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1603	1	2	1	0.00
20/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2037 On 07-November-24			Bond Future	11.20	84.9330	84.6417	84.9330	190,749.00
20/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	7552	8	8	8	0.00
20/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	7599	8	8	8	0.00
20/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7505	8	8	8	0.00
20/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	157	0	0	0	0.00
20/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	151	0	0	0	0.00
20/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	154	0	0	0	0.00
20/08/2024	2037 On 06-February-25			Bond Future	11.29	82.4498	82.1529	82.4498	0.00
20/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8204	8	8	8	0.00
20/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	511	0	1	0	0.00
20/08/2024	2037 On 08-May-25			Bond Future	11.41	84.1126	83.8102	84.1126	3,975.00
20/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6076	6	6	6	0.00
20/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10424	11	10	11	7,500.00
20/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7229	7	7	7	15,000.00
20/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10229	10	10	10	7,500.00
20/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	671	1	1	1	0.00
20/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1262	1	1	1	0.00
20/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	636	1	1	1	0.00
20/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1618	2	2	2	0.00
20/08/2024	2037 On 07-August-25			Bond Future	11.54	81.5197	81.2117	81.5197	0.00
20/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	8935	9	9	9	0.00
20/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1496	1	1	1	0.00
20/08/2024	2037 On 06-November-25			Bond Future	11.67	83.1056	82.7919	83.1056	0.00
20/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4201	4	4	4	0.00

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20/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4415	4	4	4	0.00
20/08/2024	2038 On 07-November-24			Bond Future	138.67	138.8268	138.6680	138.8268	3,218.00
20/08/2024	2038 On 06-February-25			Bond Future	139.49	139.6543	139.4935	139.6543	0.00
20/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4263	4	4	4	0.00
20/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2038 On 08-May-25			Bond Future	142.34	142.5078	142.3444	142.5078	0.00
20/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2664	3	3	3	0.00
20/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2038 On 07-August-25			Bond Future	143.05	143.2188	143.0528	143.2188	0.00
20/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3493	4	3	4	0.00
20/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2038 On 06-November-25			Bond Future	145.88	146.0476	145.8791	146.0476	0.00
20/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	1999	2	2	2	0.00
20/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2040 On 07-November-24			Bond Future	11.45	85.3555	85.0739	85.3555	113,534.00
20/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8186	8	8	8	0.00
20/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8136	8	8	8	0.00
20/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8236	9	8	9	0.00
20/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4542	5	5	5	640.00
20/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	6946	7	7	7	0.00
20/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	9673	10	10	10	0.00
20/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	92	0	0	0	640.00
20/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	260	0	0	0	640.00
20/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	646	1	1	1	0.00
20/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	160	0	0	0	0.00
20/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	166	0	0	0	0.00
20/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	163	0	0	0	0.00
20/08/2024	2040 On 06-February-25			Bond Future	11.54	82.6306	82.3435	82.6306	14.00
20/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8518	9	9	9	0.00
20/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5216	5	5	5	0.00
20/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1266	1	1	1	780.00
20/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3273	3	3	3	0.00
20/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2326	2	2	2	780.00
20/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4667	4	5	4	0.00

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20/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1364	1	1	1	780.00
20/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	599	1	1	1	0.00
20/08/2024	2040 On 08-May-25			Bond Future	11.66	84.2968	84.0044	84.2968	3,900.00
20/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7081	7	7	7	0.00
20/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10446	11	10	11	7,500.00
20/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	10745	11	11	11	7,500.00
20/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7574	8	8	8	15,000.00
20/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	780	1	1	1	0.00
20/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1429	1	1	1	0.00
20/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	825	1	1	1	0.00
20/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1576	2	2	2	0.00
20/08/2024	2040 On 07-August-25			Bond Future	11.79	81.4567	81.1589	81.4567	0.00
20/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	9740	10	10	10	0.00
20/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1603	2	2	2	0.00
20/08/2024	2040 On 06-November-25			Bond Future	11.92	83.0408	82.7376	83.0408	0.00
20/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4459	5	4	5	0.00
20/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4895	5	5	5	0.00
20/08/2024	2044 On 07-November-24			Bond Future	11.51	81.5971	81.2747	81.5971	80,953.00
20/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8302	9	8	9	0.00
20/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8352	9	8	9	0.00
20/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8252	9	8	9	0.00
20/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6252	7	6	7	0.00
20/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5029	5	5	5	0.00
20/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	3864	4	4	4	0.00
20/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	832	1	1	1	13,875.00
20/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	532	0	1	0	9,540.00
20/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	336	0	0	0	11,405.00
20/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	158	0	0	0	0.00
20/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	152	0	0	0	0.00
20/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	155	0	0	0	0.00
20/08/2024	2044 On 06-February-25			Bond Future	11.60	78.9188	78.5900	78.9188	0.00
20/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	8753	9	9	9	0.00
20/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4307	5	4	5	449.00
20/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12038	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
20/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6415	7	6	7	449.00
20/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1861	2	2	2	0.00
20/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	260	0	0	0	449.00
20/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	1091	1	1	1	0.00
20/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	622	1	1	1	0.00
20/08/2024	2044 On 08-May-25			Bond Future	11.71	80.5101	80.1751	80.5101	0.00
20/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7434	8	7	8	0.00
20/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1583	2	2	2	0.00
20/08/2024	2044 On 07-August-25			Bond Future	11.83	77.7201	77.3789	77.7201	0.00
20/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	9998	10	10	10	0.00
20/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1657	2	2	2	0.00
20/08/2024	2044 On 06-November-25			Bond Future	11.95	79.2314	78.8838	79.2314	0.00
20/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4629	5	5	5	0.00
20/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	5034	5	5	5	0.00
20/08/2024	2046 On 07-November-24			Bond Future	120.04	120.0469	120.0416	120.0469	18,128.00
20/08/2024	2046 On 06-February-25			Bond Future	122.58	122.5882	122.5833	122.5882	0.00
20/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8573	9	9	9	0.00
20/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2046 On 08-May-25			Bond Future	122.85	122.8505	122.8471	122.8505	0.00
20/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	877	1	1	1	0.00
20/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2046 On 07-August-25			Bond Future	125.31	125.3175	125.3146	125.3175	0.00
20/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6625	7	7	7	0.00
20/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2046 On 06-November-25			Bond Future	125.51	125.5111	125.5099	125.5111	0.00
20/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	100	0	0	0	0.00
20/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2050 On 07-November-24			Bond Future	121.54	121.5415	121.5360	121.5415	15,421.00
20/08/2024	2050 On 06-February-25			Bond Future	121.76	121.7618	121.7573	121.7618	582.00
20/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	6157	6	6	6	0.00
20/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2050 On 08-May-25			Bond Future	124.25	124.2497	124.2458	124.2497	0.00
20/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	3086	3	3	3	0.00
20/08/2024	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
20/08/2024	2050 On 07-August-25			Bond Future	124.34	124.3463	124.3429	124.3463	0.00
20/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	4453	4	4	4	0.00
20/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/08/2024	2050 On 06-November-25			Bond Future	126.80	126.8020	126.7989	126.8020	0.00
20/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	2379	2	2	2	0.00
20/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
20/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	AL37 On 07-November-24			Index Future	1038.83	1039.3390	1038.8280	1039.3390	0.00
20/08/2024	AL37 On 06-February-25			Index Future	1060.59	1061.1050	1060.5880	1061.1050	0.00
20/08/2024	AL37 On 08-May-25			Index Future	1082.05	1082.5690	1082.0480	1082.5690	0.00
20/08/2024	AL37 On 07-August-25			Index Future	1103.58	1104.1050	1103.5790	1104.1050	0.00
20/08/2024	AL37 On 06-November-25			Index Future	1125.20	1125.7270	1125.1960	1125.7270	0.00
20/08/2024	AL7T On 07-November-24			Index Future	1232.00	1234.1940	1231.9970	1234.1940	0.00
20/08/2024	AL7T On 06-February-25			Index Future	1257.80	1260.0400	1257.8040	1260.0400	0.00
20/08/2024	AL7T On 08-May-25			Index Future	1283.25	1285.5290	1283.2540	1285.5290	0.00
20/08/2024	AL7T On 07-August-25			Index Future	1308.79	1311.1020	1308.7880	1311.1020	0.00
20/08/2024	AL7T On 06-November-25			Index Future	1334.43	1336.7780	1334.4250	1336.7780	0.00
20/08/2024	ALBI On 07-November-24			Index Future	1064.91	1067.2140	1064.9110	1067.2140	121.00
20/08/2024	ALBI On 06-February-25			Index Future	1087.22	1089.5640	1087.2180	1089.5640	0.00
20/08/2024	ALBI On 08-May-25			Index Future	1109.22	1111.6040	1109.2160	1111.6040	0.00
20/08/2024	ALBI On 07-August-25			Index Future	1131.29	1133.7170	1131.2880	1133.7170	0.00
20/08/2024	ALBI On 06-November-25			Index Future	1153.45	1155.9190	1153.4470	1155.9190	0.00
20/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	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
20/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	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
20/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	ES33 On 07-November-24			Bond Future	11.55	79.2516	79.0890	79.2516	0.00
20/08/2024	ES33 On 06-February-25			Bond Future	11.68	80.9291	80.7634	80.9291	0.00
20/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7032	7	7	7	0.00
20/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/08/2024	ES33 On 08-May-25			Bond Future	11.83	78.7810	78.6125	78.7810	0.00
20/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	3841	4	4	4	0.00
20/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/08/2024	ES33 On 07-August-25			Bond Future	11.99	80.3605	80.1890	80.3605	0.00
20/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6384	7	6	7	0.00
20/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/08/2024	ES33 On 06-November-25			Bond Future	12.17	78.1462	77.9717	78.1462	0.00
20/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
20/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	679	1	1	1	0.00
20/08/2024	ES42 On 07-November-24			Bond Future	11.93	75.7166	75.4524	75.7166	0.00
20/08/2024	ES42 On 06-February-25			Bond Future	12.04	77.3182	77.0489	77.3182	0.00
20/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	8655	9	9	9	0.00
20/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/08/2024	ES42 On 08-May-25			Bond Future	12.16	74.6295	74.3550	74.6295	0.00
20/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	5724	6	6	6	0.00
20/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/08/2024	ES42 On 07-August-25			Bond Future	12.29	76.1231	75.8436	76.1231	0.00
20/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	7571	8	8	8	0.00
20/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/08/2024	ES42 On 06-November-25			Bond Future	12.44	73.3562	73.0714	73.3562	0.00
20/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
20/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	262	0	0	0	0.00
20/08/2024	GOVI On 07-November-24			GOVI	1048.80	1051.0230	1048.8030	1051.0230	695.00
20/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1000230	102	100	102	0.00
20/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1000130	102	100	102	0.00
20/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1000030	102	100	102	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
20/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/08/2024	GOVI On 06-February-25			GOVI	1070.77	1073.0340	1070.7720	1073.0340	0.00
20/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	987720	101	99	101	0.00
20/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/08/2024	GOVI On 08-May-25			GOVI	1092.44	1094.7400	1092.4380	1094.7400	0.00
20/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	704380	73	70	73	0.00
20/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/08/2024	GOVI On 07-August-25			GOVI	1114.18	1116.5180	1114.1750	1116.5180	0.00
20/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1031750	106	103	106	0.00
20/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/08/2024	GOVI On 06-November-25			GOVI	1136.00	1138.3830	1136.0000	1138.3830	0.00
20/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	240000	26	24	26	0.00
20/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2024	IGOV On 07-November-24			Index Future	369.84	369.8680	369.8350	369.8680	594.00
20/08/2024	IGOV On 06-February-25			Index Future	377.67	377.7030	377.6710	377.7030	0.00
20/08/2024	IGOV On 08-May-25			Index Future	385.40	385.4300	385.3990	385.4300	0.00
20/08/2024	IGOV On 07-August-25			Index Future	393.15	393.1830	393.1540	393.1830	0.00
20/08/2024	IGOV On 06-November-25			Index Future	400.94	400.9670	400.9380	400.9670	0.00
20/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/08/2024	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
20/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
20/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
20/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
20/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
20/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
20/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
20/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
20/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/08/2024	R035 On 07-November-24			Bond Future	10.81	90.1025	89.9031	90.1025	142,413.00
20/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7383	8	7	8	0.00
20/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7336	8	7	8	0.00
20/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7431	8	7	8	0.00
20/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12276	12	12	12	0.00
20/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	7478	8	7	8	1,000.00
20/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	2640	3	3	3	0.00
20/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	1042	1	1	1	11,000.00
20/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	10	0	0	0	1,000.00
20/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	129	0	0	0	0.00
20/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	131	0	0	0	0.00
20/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	137	0	0	0	0.00
20/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	134	0	0	0	0.00
20/08/2024	R035 On 06-February-25			Bond Future	10.91	91.9886	91.7854	91.9886	0.00
20/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8241	8	8	8	0.00
20/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	477	0	0	0	0.00
20/08/2024	R035 On 08-May-25			Bond Future	11.01	89.3341	89.1275	89.3341	0.00
20/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	5658	6	6	6	0.00
20/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4521	5	5	5	400.00
20/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	11814	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
20/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9244	9	9	9	0.00
20/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	762	1	1	1	400.00
20/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	2161	2	2	2	0.00
20/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	364	0	0	0	400.00
20/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1657	2	2	2	0.00
20/08/2024	R035 On 07-August-25			Bond Future	11.13	91.1062	90.8959	91.1062	0.00
20/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	8895	9	9	9	0.00
20/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1371	1	1	1	0.00
20/08/2024	R035 On 06-November-25			Bond Future	11.27	88.3738	88.1597	88.3738	0.00
20/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	3920	4	4	4	0.00
20/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	4271	4	4	4	0.00
20/08/2024	R053 On 07-November-24			Bond Future	11.45	103.3621	102.8427	103.3621	3,638.00
20/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	10664	11	11	11	0.00
20/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	10729	11	11	11	0.00
20/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	10599	11	11	11	0.00
20/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	259	0	0	0	0.00
20/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	249	0	0	0	0.00
20/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	254	0	0	0	0.00
20/08/2024	R053 On 06-February-25			Bond Future	11.53	105.5245	104.9948	105.5245	0.00
20/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	11530	12	12	12	0.00
20/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	916	1	1	1	0.00
20/08/2024	R053 On 08-May-25			Bond Future	11.64	101.7857	101.2459	101.7857	0.00
20/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	9783	10	10	10	0.00
20/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	2104	2	2	2	0.00
20/08/2024	R053 On 07-August-25			Bond Future	11.74	103.8020	103.2519	103.8020	0.00
20/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	12499	13	12	13	0.00
20/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	2081	2	2	2	0.00
20/08/2024	R053 On 06-November-25			Bond Future	11.86	99.9576	99.3973	99.9576	0.00
20/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	5789	6	6	6	0.00
20/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6606	6	7	6	0.00
20/08/2024	R186 On 07-November-24			Bond Future	8.24	108.4341	108.4004	108.4341	142,604.00
20/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1811	2	2	2	0.00
20/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1794	2	2	2	0.00
20/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	1829	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
20/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	74	0	0	0	0.00
20/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	78	0	0	0	0.00
20/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	76	0	0	0	0.00
20/08/2024	R186 On 06-February-25			Bond Future	8.21	105.3898	105.3559	105.3898	0.00
20/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1683	2	2	2	0.00
20/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	266	0	0	0	0.00
20/08/2024	R186 On 08-May-25			Bond Future	8.22	107.5167	107.4828	107.5167	0.00
20/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	978	1	1	1	0.00
20/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	593	1	1	1	0.00
20/08/2024	R186 On 07-August-25			Bond Future	8.25	104.3377	104.3036	104.3377	0.00
20/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	1971	2	2	2	0.00
20/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2597	3	3	3	0.00
20/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1510	2	2	2	1,983.00
20/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	68	0	0	0	1,983.00
20/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	273	0	0	0	0.00
20/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	154	0	0	0	0.00
20/08/2024	R186 On 06-November-25			Bond Future	8.33	106.3699	106.3356	106.3699	0.00
20/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	534	1	1	1	0.00
20/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	750	1	1	1	0.00
20/08/2024	R202 On 07-November-24			Bond Future	269.83	269.8423	269.8303	269.8423	1,076.00
20/08/2024	R202 On 06-February-25			Bond Future	270.34	270.3515	270.3415	270.3515	0.00
20/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3551	4	4	4	0.00
20/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R202 On 08-May-25			Bond Future	275.87	275.8762	275.8674	275.8762	0.00
20/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3557	4	4	4	0.00
20/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R202 On 07-August-25			Bond Future	276.10	276.1113	276.1035	276.1113	0.00
20/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4503	5	5	5	0.00
20/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R202 On 06-November-25			Bond Future	281.56	281.5654	281.5585	281.5654	0.00
20/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	5919	6	6	6	0.00
20/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R209 On 07-November-24			Bond Future	10.94	70.7783	70.6001	70.7783	16,317.00
20/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6217	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
20/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6258	6	6	6	0.00
20/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6175	6	6	6	0.00
20/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	152	0	0	0	0.00
20/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	146	0	0	0	0.00
20/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	149	0	0	0	0.00
20/08/2024	R209 On 06-February-25			Bond Future	11.03	72.2593	72.0776	72.2593	0.00
20/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7052	7	7	7	0.00
20/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	482	0	0	0	0.00
20/08/2024	R209 On 08-May-25			Bond Future	11.13	70.5630	70.3781	70.5630	0.00
20/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5047	5	5	5	0.00
20/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1449	1	1	1	0.00
20/08/2024	R209 On 07-August-25			Bond Future	11.24	71.9619	71.7738	71.9619	0.00
20/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	7813	8	8	8	0.00
20/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1317	1	1	1	0.00
20/08/2024	R209 On 06-November-25			Bond Future	11.36	70.2113	70.0198	70.2113	0.00
20/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3568	4	4	4	0.00
20/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3977	4	4	4	0.00
20/08/2024	R210 On 07-November-24			Bond Future	242.17	242.3507	242.1718	242.3507	1,557.00
20/08/2024	R210 On 06-February-25			Bond Future	247.30	247.4810	247.2997	247.4810	0.00
20/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	7690	8	8	8	0.00
20/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R210 On 08-May-25			Bond Future	248.96	249.1392	248.9568	249.1392	0.00
20/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	927	1	1	1	0.00
20/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R210 On 07-August-25			Bond Future	253.96	254.1436	253.9589	254.1436	0.00
20/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5519	6	6	6	0.00
20/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R210 On 06-November-25			Bond Future	255.52	255.7070	255.5216	255.7070	0.00
20/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3382	4	3	4	0.00
20/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/08/2024	R213 On 07-November-24			Bond Future	9.76	88.6786	88.6143	88.6786	77,010.00
20/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	5996	6	6	6	0.00
20/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	5958	6	6	6	0.00
20/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6033	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
20/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	68	0	0	0	0.00
20/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	71	0	0	0	0.00
20/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	70	0	0	0	0.00
20/08/2024	R213 On 06-February-25			Bond Future	9.83	90.5348	90.4696	90.5348	0.00
20/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6240	6	6	6	0.00
20/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	267	0	0	0	0.00
20/08/2024	R213 On 08-May-25			Bond Future	9.92	88.8047	88.7386	88.8047	0.00
20/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3616	4	4	4	0.00
20/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1267	1	1	1	0.00
20/08/2024	R213 On 07-August-25			Bond Future	10.02	90.5671	90.5002	90.5671	0.00
20/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	6863	7	7	7	0.00
20/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	830	1	1	1	0.00
20/08/2024	R213 On 06-November-25			Bond Future	10.15	88.7782	88.7103	88.7782	0.00
20/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2520	3	3	3	0.00
20/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2879	3	3	3	0.00
20/08/2024	R214 On 07-November-24			Bond Future	11.29	66.1724	65.9286	66.1724	21,058.00
20/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	6636	7	7	7	0.00
20/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	6678	7	7	7	0.00
20/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	6593	7	7	7	0.00
20/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	147	0	0	0	0.00
20/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	141	0	0	0	0.00
20/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	144	0	0	0	0.00
20/08/2024	R214 On 06-February-25			Bond Future	11.38	67.5575	67.3089	67.5575	0.00
20/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7025	7	7	7	0.00
20/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10554	11	11	11	0.00
20/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3499	4	3	4	554.00
20/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5274	5	5	5	554.00
20/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1598	2	2	2	0.00
20/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	174	0	0	0	554.00
20/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	928	1	1	1	0.00
20/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	557	1	1	1	0.00
20/08/2024	R214 On 08-May-25			Bond Future	11.48	65.6171	65.3639	65.6171	0.00
20/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	5935	6	6	6	0.00
20/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1386	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
20/08/2024	R214 On 07-August-25			Bond Future	11.58	66.9188	66.6608	66.9188	0.00
20/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8027	8	8	8	0.00
20/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1453	1	1	1	0.00
20/08/2024	R214 On 06-November-25			Bond Future	11.69	64.9213	64.6587	64.9213	0.00
20/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	3881	4	4	4	0.00
20/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	4155	4	4	4	0.00
20/08/2024	R248 On 07-November-24			Bond Future	11.43	80.4472	80.0777	80.4472	251,133.00
20/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8359	9	8	9	0.00
20/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8410	9	8	9	0.00
20/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8308	9	8	9	0.00
20/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	188	0	0	0	0.00
20/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	181	0	0	0	0.00
20/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	184	0	0	0	0.00
20/08/2024	R248 On 06-February-25			Bond Future	11.52	82.1311	81.7543	82.1311	10,000.00
20/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	7996	8	8	8	0.00
20/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	858	1	1	1	0.00
20/08/2024	R248 On 08-May-25			Bond Future	11.61	79.3409	78.9570	79.3409	0.00
20/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7525	8	8	8	0.00
20/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1624	2	2	2	0.00
20/08/2024	R248 On 07-August-25			Bond Future	11.72	80.9144	80.5232	80.9144	0.00
20/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10130	10	10	10	0.00
20/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1641	2	2	2	0.00
20/08/2024	R248 On 06-November-25			Bond Future	11.84	78.0460	77.6476	78.0460	0.00
20/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4524	5	5	5	0.00
20/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	5118	5	5	5	0.00
20/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00