



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: 22/08/2024 TO: 22/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	2025 On 07-November-24			Bond Future	185.63	185.6492	185.6257	185.6492	9,240.00
22/08/2024	2029 On 07-November-24			Bond Future	133.97	133.8655	133.9736	133.8655	8,202.00
22/08/2024	2029 On 06-February-25			Bond Future	136.81	136.7021	136.8133	136.7021	0.00
22/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4413	4	4	4	0.00
22/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2029 On 08-May-25			Bond Future	138.19	138.0712	138.1854	138.0712	0.00
22/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	335	0	0	0	0.00
22/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2029 On 07-August-25			Bond Future	140.97	140.8480	140.9651	140.8480	0.00
22/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3555	3	4	3	0.00
22/08/2024	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
22/08/2024	2029 On 06-November-25			Bond Future	142.30	142.1806	142.3005	142.1806	0.00
22/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2510	2	3	2	0.00
22/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2030 On 07-November-24			Bond Future	9.22	97.5347	97.2870	97.5347	176,106.00
22/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	5857	6	6	6	0.00
22/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	5893	6	6	6	0.00
22/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	5822	6	6	6	0.00
22/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	3959	4	4	4	600.00
22/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	5715	6	6	6	600.00
22/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	9932	10	10	10	0.00
22/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	1	0	0	0	600.00
22/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	42	0	0	0	0.00
22/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	137	0	0	0	0.00
22/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	39	0	0	0	0.00
22/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	37	0	0	0	0.00
22/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	38	0	0	0	0.00
22/08/2024	2030 On 06-February-25			Bond Future	9.26	95.5680	95.3156	95.5680	0.00
22/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5455	6	5	6	0.00
22/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	650	1	1	1	800.00
22/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1386	2	1	2	800.00
22/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2526	3	3	3	0.00
22/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	906	1	1	1	800.00
22/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1683	2	2	2	0.00
22/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2874	3	3	3	0.00
22/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	245	0	0	0	0.00
22/08/2024	2030 On 08-May-25			Bond Future	9.33	97.4985	97.2416	97.4985	0.00
22/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3244	3	3	3	0.00
22/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	8803	9	9	9	0.00
22/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4247	4	4	4	1,640.00
22/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10081	10	10	10	0.00
22/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	866	1	1	1	800.00
22/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1606	2	2	2	800.00
22/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3397	4	3	4	0.00
22/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5322	6	5	6	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
22/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	1041	1	1	1	800.00
22/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	2158	2	2	2	0.00
22/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3271	3	3	3	0.00
22/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	74	0	0	0	2,280.00
22/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	540	0	1	0	0.00
22/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	139	0	0	0	1,640.00
22/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	773	1	1	1	0.00
22/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	1100	1	1	1	0.00
22/08/2024	2030 On 07-August-25			Bond Future	9.42	95.4246	95.1630	95.4246	0.00
22/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6220	6	6	6	0.00
22/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9028	9	9	9	0.00
22/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4528	5	5	5	1,054.00
22/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	221	0	0	0	1,054.00
22/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	949	1	1	1	0.00
22/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	588	1	1	1	0.00
22/08/2024	2030 On 06-November-25			Bond Future	9.52	97.2850	97.0188	97.2850	0.00
22/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2299	2	2	2	0.00
22/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2247	2	2	2	0.00
22/08/2024	2032 On 07-November-24			Bond Future	9.97	92.3734	92.0990	92.3734	101,537.00
22/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7017	7	7	7	0.00
22/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	6975	7	7	7	0.00
22/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7059	7	7	7	0.00
22/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	7691	8	8	8	1,615.00
22/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	14674	15	15	15	0.00
22/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7565	8	8	8	600.00
22/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13069	13	13	13	0.00
22/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5468	6	5	6	600.00
22/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1218	1	1	1	100.00
22/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	889	1	1	1	50.00
22/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3434	4	3	4	0.00
22/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	463	0	0	0	200.00
22/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1576	1	2	1	0.00
22/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1981	2	2	2	0.00
22/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	60	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
22/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	1	0	0	0	600.00
22/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	169	0	0	0	0.00
22/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
22/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	56	0	0	0	0.00
22/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	77	0	0	0	0.00
22/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	80	0	0	0	0.00
22/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	78	0	0	0	0.00
22/08/2024	2032 On 06-February-25			Bond Future	10.05	94.3081	94.0284	94.3081	0.00
22/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	7743	8	8	8	0.00
22/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	788	1	1	1	800.00
22/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1696	2	2	2	800.00
22/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3655	4	4	4	0.00
22/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	1041	1	1	1	800.00
22/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2290	2	2	2	0.00
22/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3800	4	4	4	0.00
22/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	262	0	0	0	0.00
22/08/2024	2032 On 08-May-25			Bond Future	10.14	92.0496	91.7648	92.0496	0.00
22/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4702	5	5	5	0.00
22/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	1963	2	2	2	800.00
22/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	4898	5	5	5	0.00
22/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1058	1	1	1	800.00
22/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2961	3	3	3	0.00
22/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1177	1	1	1	800.00
22/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4417	4	4	4	0.00
22/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1243	1	1	1	0.00
22/08/2024	2032 On 07-August-25			Bond Future	10.24	93.8764	93.5864	93.8764	0.00
22/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8345	9	8	9	0.00
22/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	890	1	1	1	0.00
22/08/2024	2032 On 06-November-25			Bond Future	10.36	91.5455	91.2502	91.5455	0.00
22/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3351	4	3	4	0.00
22/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	3096	3	3	3	0.00
22/08/2024	2033 On 07-November-24			Bond Future	126.88	126.8883	126.8823	126.8883	6,936.00
22/08/2024	2033 On 06-February-25			Bond Future	129.57	129.5773	129.5719	129.5773	0.00
22/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	4632	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
22/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2033 On 08-May-25			Bond Future	130.70	130.7011	130.6962	130.7011	0.00
22/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	76	0	0	0	0.00
22/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2033 On 07-August-25			Bond Future	133.33	133.3299	133.3256	133.3299	0.00
22/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	4676	5	5	5	0.00
22/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2033 On 06-November-25			Bond Future	134.41	134.4113	134.4073	134.4113	0.00
22/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1267	1	1	1	0.00
22/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2037 On 07-November-24			Bond Future	11.11	85.5212	85.1379	85.5212	190,702.00
22/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8011	8	8	8	0.00
22/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	8059	8	8	8	0.00
22/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	7964	8	8	8	0.00
22/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	119	0	0	0	0.00
22/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	114	0	0	0	0.00
22/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	117	0	0	0	0.00
22/08/2024	2037 On 06-February-25			Bond Future	11.20	83.0521	82.6611	83.0521	0.00
22/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	8640	9	9	9	0.00
22/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	440	0	0	0	0.00
22/08/2024	2037 On 08-May-25			Bond Future	11.32	84.7290	84.3307	84.7290	3,975.00
22/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	6444	7	6	7	0.00
22/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	10874	11	11	11	7,500.00
22/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	7625	8	8	8	15,000.00
22/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	10676	11	11	11	7,500.00
22/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	598	1	1	1	0.00
22/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	1137	1	1	1	0.00
22/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	565	1	1	1	0.00
22/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1465	1	1	1	0.00
22/08/2024	2037 On 07-August-25			Bond Future	11.44	82.1501	81.7443	82.1501	0.00
22/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	9345	10	9	10	0.00
22/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6254	7	6	7	0.00
22/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	3839	4	4	4	0.00
22/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	1798	2	2	2	2,341.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3951	4	4	4	2,341.00
22/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6870	7	7	7	0.00
22/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	2403	2	2	2	2,341.00
22/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1373	1	1	1	0.00
22/08/2024	2037 On 06-November-25			Bond Future	11.57	83.7499	83.3365	83.7499	0.00
22/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4478	5	4	5	0.00
22/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	4149	4	4	4	0.00
22/08/2024	2038 On 07-November-24			Bond Future	138.64	138.5734	138.6435	138.5734	3,218.00
22/08/2024	2038 On 06-February-25			Bond Future	139.47	139.3970	139.4693	139.3970	0.00
22/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	4239	4	4	4	0.00
22/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2038 On 08-May-25			Bond Future	142.32	142.2486	142.3230	142.2486	0.00
22/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	2643	3	3	3	0.00
22/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2038 On 07-August-25			Bond Future	143.03	142.9531	143.0296	142.9531	0.00
22/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	3470	3	3	3	0.00
22/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2038 On 06-November-25			Bond Future	145.86	145.7794	145.8580	145.7794	0.00
22/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	1978	2	2	2	0.00
22/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2040 On 07-November-24			Bond Future	11.37	85.8611	85.5450	85.8611	113,530.00
22/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	8621	9	9	9	0.00
22/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	8571	9	9	9	0.00
22/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	8672	9	9	9	0.00
22/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	4901	5	5	5	640.00
22/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	7363	8	7	8	0.00
22/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	10122	10	10	10	0.00
22/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	70	0	0	0	640.00
22/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	207	0	0	0	640.00
22/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	534	0	1	0	0.00
22/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	125	0	0	0	0.00
22/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	130	0	0	0	0.00
22/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	127	0	0	0	0.00
22/08/2024	2040 On 06-February-25			Bond Future	11.46	83.1484	82.8262	83.1484	14.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	8926	9	9	9	0.00
22/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	5553	6	6	6	0.00
22/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1411	2	1	2	780.00
22/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	3539	4	4	4	0.00
22/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	2109	2	2	2	780.00
22/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	4330	4	4	4	0.00
22/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	1219	1	1	1	780.00
22/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	525	0	1	0	0.00
22/08/2024	2040 On 08-May-25			Bond Future	11.58	84.8271	84.4989	84.8271	3,900.00
22/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	7441	8	7	8	0.00
22/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	10862	11	11	11	7,500.00
22/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	11165	11	11	11	7,500.00
22/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	7944	8	8	8	15,000.00
22/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	706	1	1	1	0.00
22/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	1304	1	1	1	0.00
22/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	747	1	1	1	0.00
22/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1441	1	1	1	0.00
22/08/2024	2040 On 07-August-25			Bond Future	11.70	81.9992	81.6649	81.9992	0.00
22/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	10130	10	10	10	0.00
22/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1487	1	1	1	0.00
22/08/2024	2040 On 06-November-25			Bond Future	11.83	83.5955	83.2550	83.5955	0.00
22/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	4719	5	5	5	0.00
22/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	4637	4	5	4	0.00
22/08/2024	2044 On 07-November-24			Bond Future	11.43	82.0828	81.7575	82.0828	80,978.00
22/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	8750	9	9	9	0.00
22/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	8801	9	9	9	0.00
22/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	8700	9	9	9	0.00
22/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	6668	7	7	7	0.00
22/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	5414	6	5	6	0.00
22/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	4208	4	4	4	0.00
22/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	693	1	1	1	13,875.00
22/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	434	0	0	0	9,540.00
22/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	269	0	0	0	11,405.00
22/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	122	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
22/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	118	0	0	0	0.00
22/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	120	0	0	0	0.00
22/08/2024	2044 On 06-February-25			Bond Future	11.52	79.4163	79.0846	79.4163	0.00
22/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	9171	9	9	9	0.00
22/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	4617	5	5	5	449.00
22/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	12496	13	12	13	0.00
22/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	6789	7	7	7	449.00
22/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1677	2	2	2	0.00
22/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	224	0	0	0	449.00
22/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	970	1	1	1	0.00
22/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	546	1	1	1	0.00
22/08/2024	2044 On 08-May-25			Bond Future	11.63	81.0196	80.6817	81.0196	0.00
22/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	7806	8	8	8	0.00
22/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	6472	7	6	7	0.00
22/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	3634	4	4	4	0.00
22/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1601	2	2	2	2,490.00
22/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	3484	3	3	3	2,490.00
22/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	6200	6	6	6	0.00
22/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1884	2	2	2	2,490.00
22/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1449	1	1	1	0.00
22/08/2024	2044 On 07-August-25			Bond Future	11.74	78.2414	77.8971	78.2414	0.00
22/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	10398	11	10	11	0.00
22/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1539	1	2	1	0.00
22/08/2024	2044 On 06-November-25			Bond Future	11.86	79.7643	79.4137	79.7643	0.00
22/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	4896	5	5	5	0.00
22/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4772	5	5	5	0.00
22/08/2024	2046 On 07-November-24			Bond Future	120.02	120.0253	120.0198	120.0253	18,098.00
22/08/2024	2046 On 06-February-25			Bond Future	122.56	122.5685	122.5636	122.5685	0.00
22/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	8554	9	9	9	0.00
22/08/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2046 On 08-May-25			Bond Future	122.83	122.8318	122.8274	122.8318	0.00
22/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	857	1	1	1	0.00
22/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2046 On 07-August-25			Bond Future	125.30	125.3008	125.2969	125.3008	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
22/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	6607	7	7	7	0.00
22/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2046 On 06-November-25			Bond Future	125.49	125.4932	125.4893	125.4932	0.00
22/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	79	0	0	0	0.00
22/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2050 On 07-November-24			Bond Future	121.10	121.5198	121.1044	121.5198	15,391.00
22/08/2024	2050 On 06-February-25			Bond Future	121.32	121.7403	121.3167	121.7403	582.00
22/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	5717	6	6	6	0.00
22/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2050 On 08-May-25			Bond Future	123.80	124.2307	123.7991	124.2307	0.00
22/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	2639	3	3	3	0.00
22/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2050 On 07-August-25			Bond Future	123.89	124.3253	123.8855	124.3253	0.00
22/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	3996	4	4	4	0.00
22/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
22/08/2024	2050 On 06-November-25			Bond Future	126.33	126.7829	126.3349	126.7829	0.00
22/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	1915	2	2	2	0.00
22/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
22/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	AL37 On 07-November-24			Index Future	1042.98	1045.7450	1042.9790	1045.7450	0.00
22/08/2024	AL37 On 06-February-25			Index Future	1064.84	1067.6550	1064.8370	1067.6550	0.00
22/08/2024	AL37 On 08-May-25			Index Future	1086.40	1089.2640	1086.3950	1089.2640	0.00
22/08/2024	AL37 On 07-August-25			Index Future	1108.02	1110.9440	1108.0220	1110.9440	0.00
22/08/2024	AL37 On 06-November-25			Index Future	1129.74	1132.7090	1129.7350	1132.7090	0.00
22/08/2024	AL7T On 07-November-24			Index Future	1239.53	1243.1550	1239.5250	1243.1550	0.00
22/08/2024	AL7T On 06-February-25			Index Future	1265.50	1269.2020	1265.5020	1269.2020	0.00
22/08/2024	AL7T On 08-May-25			Index Future	1291.12	1294.8900	1291.1230	1294.8900	0.00
22/08/2024	AL7T On 07-August-25			Index Future	1316.83	1320.6620	1316.8260	1320.6620	0.00
22/08/2024	AL7T On 06-November-25			Index Future	1342.63	1346.5370	1342.6310	1346.5370	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
22/08/2024	ALBI On 07-November-24			Index Future	1070.21	1073.4730	1070.2130	1073.4730	121.00
22/08/2024	ALBI On 06-February-25			Index Future	1092.64	1095.9650	1092.6420	1095.9650	0.00
22/08/2024	ALBI On 08-May-25			Index Future	1114.76	1118.1470	1114.7630	1118.1470	0.00
22/08/2024	ALBI On 07-August-25			Index Future	1136.96	1140.4010	1136.9550	1140.4010	0.00
22/08/2024	ALBI On 06-November-25			Index Future	1159.24	1162.7440	1159.2360	1162.7440	0.00
22/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C219 On 31-March-29			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
22/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	ES33 On 07-November-24			Bond Future	11.46	79.8060	79.5452	79.8060	0.00
22/08/2024	ES33 On 06-February-25			Bond Future	11.58	81.4968	81.2310	81.4968	0.00
22/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	7499	8	7	8	0.00
22/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/08/2024	ES33 On 08-May-25			Bond Future	11.72	79.3624	79.0916	79.3624	0.00
22/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	4320	5	4	5	0.00
22/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
22/08/2024	ES33 On 07-August-25			Bond Future	11.88	80.9553	80.6795	80.9553	0.00
22/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	6875	7	7	7	0.00
22/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
22/08/2024	ES33 On 06-November-25			Bond Future	12.05	78.7543	78.4734	78.7543	0.00
22/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	0	0	0	0	0.00
22/08/2024	ES33 On 06-November-25	12.01	Put	Bond Future	177	0	0	0	0.00
22/08/2024	ES42 On 07-November-24			Bond Future	11.85	76.2268	75.9600	76.2268	0.00
22/08/2024	ES42 On 06-February-25			Bond Future	11.95	77.8408	77.5688	77.8408	0.00
22/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	9175	9	9	9	0.00
22/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/08/2024	ES42 On 08-May-25			Bond Future	12.07	75.1647	74.8875	75.1647	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
22/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	6257	7	6	7	0.00
22/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
22/08/2024	ES42 On 07-August-25			Bond Future	12.20	76.6707	76.3884	76.6707	0.00
22/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	8116	8	8	8	0.00
22/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
22/08/2024	ES42 On 06-November-25			Bond Future	12.34	73.9161	73.6286	73.9161	0.00
22/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	295	1	0	1	0.00
22/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
22/08/2024	GOVI On 07-November-24			GOVI	1054.01	1057.2310	1054.0110	1057.2310	685.00
22/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1052310	108	105	108	0.00
22/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1052210	108	105	108	0.00
22/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1052110	108	105	108	0.00
22/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
22/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
22/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
22/08/2024	GOVI On 06-February-25			GOVI	1076.10	1079.3820	1076.1000	1079.3820	0.00
22/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1041000	107	104	107	0.00
22/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/08/2024	GOVI On 08-May-25			GOVI	1097.89	1101.2280	1097.8860	1101.2280	0.00
22/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	758860	79	76	79	0.00
22/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
22/08/2024	GOVI On 07-August-25			GOVI	1119.74	1123.1460	1119.7420	1123.1460	0.00
22/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1087420	112	109	112	0.00
22/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
22/08/2024	GOVI On 06-November-25			GOVI	1141.69	1145.1510	1141.6850	1145.1510	0.00
22/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	296850	33	30	33	0.00
22/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
22/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2024	IGOV On 07-November-24			Index Future	369.64	369.7970	369.6410	369.7970	594.00
22/08/2024	IGOV On 06-February-25			Index Future	377.48	377.6330	377.4760	377.6330	0.00
22/08/2024	IGOV On 08-May-25			Index Future	385.21	385.3640	385.2050	385.3640	0.00
22/08/2024	IGOV On 07-August-25			Index Future	392.96	393.1190	392.9590	393.1190	0.00
22/08/2024	IGOV On 06-November-25			Index Future	400.74	400.9050	400.7430	400.9050	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
22/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
22/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
22/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
22/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
22/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
22/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
22/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
22/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
22/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
22/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/08/2024	R035 On 07-November-24			Bond Future	10.71	90.7656	90.5056	90.7656	142,413.00
22/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	7947	8	8	8	0.00
22/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	7899	8	8	8	0.00
22/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	7995	8	8	8	0.00
22/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	12874	13	13	13	0.00
22/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8043	8	8	8	1,000.00
22/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3029	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	829	1	1	1	11,000.00
22/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	6	0	0	0	1,000.00
22/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	91	0	0	0	0.00
22/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	93	0	0	0	0.00
22/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	97	0	0	0	0.00
22/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	95	0	0	0	0.00
22/08/2024	R035 On 06-February-25			Bond Future	10.80	92.6674	92.4024	92.6674	0.00
22/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	8777	9	9	9	0.00
22/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	396	0	0	0	0.00
22/08/2024	R035 On 08-May-25			Bond Future	10.90	90.0288	89.7590	90.0288	0.00
22/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6099	6	6	6	0.00
22/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	4918	5	5	5	400.00
22/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	12391	13	12	13	0.00
22/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	9776	10	10	10	0.00
22/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	663	1	1	1	400.00
22/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1926	2	2	2	0.00
22/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	310	0	0	0	400.00
22/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1467	1	1	1	0.00
22/08/2024	R035 On 07-August-25			Bond Future	11.01	91.8165	91.5417	91.8165	0.00
22/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	9400	10	9	10	0.00
22/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1230	1	1	1	0.00
22/08/2024	R035 On 06-November-25			Bond Future	11.14	89.0995	88.8199	89.0995	0.00
22/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4255	4	4	4	0.00
22/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3946	4	4	4	0.00
22/08/2024	R053 On 07-November-24			Bond Future	11.37	103.9689	103.5329	103.9689	3,638.00
22/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	11297	12	11	12	0.00
22/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	11363	12	11	12	0.00
22/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	11231	12	11	12	0.00
22/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	200	0	0	0	0.00
22/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	193	0	0	0	0.00
22/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	197	0	0	0	0.00
22/08/2024	R053 On 06-February-25			Bond Future	11.45	106.1462	105.7016	106.1462	0.00
22/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	12122	13	12	13	0.00
22/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	801	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
22/08/2024	R053 On 08-May-25			Bond Future	11.55	102.4225	101.9696	102.4225	0.00
22/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	10316	11	10	11	0.00
22/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1914	2	2	2	0.00
22/08/2024	R053 On 07-August-25			Bond Future	11.65	104.4536	103.9922	104.4536	0.00
22/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	13071	13	13	13	0.00
22/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1912	2	2	2	0.00
22/08/2024	R053 On 06-November-25			Bond Future	11.77	100.6240	100.1540	100.6240	0.00
22/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6168	6	6	6	0.00
22/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	6229	6	6	6	0.00
22/08/2024	R186 On 07-November-24			Bond Future	8.14	108.7134	108.5923	108.7134	141,866.00
22/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	1982	2	2	2	0.00
22/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	1964	2	2	2	0.00
22/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2000	2	2	2	0.00
22/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	53	0	0	0	0.00
22/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	56	0	0	0	0.00
22/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	54	0	0	0	0.00
22/08/2024	R186 On 06-February-25			Bond Future	8.09	105.6772	105.5540	105.6772	0.00
22/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1835	2	2	2	0.00
22/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	220	0	0	0	0.00
22/08/2024	R186 On 08-May-25			Bond Future	8.08	107.8124	107.6874	107.8124	0.00
22/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1099	1	1	1	0.00
22/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	509	0	1	0	0.00
22/08/2024	R186 On 07-August-25			Bond Future	8.09	104.6414	104.5145	104.6414	0.00
22/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2150	2	2	2	0.00
22/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2792	3	3	3	0.00
22/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1671	2	2	2	1,983.00
22/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	52	0	0	0	1,983.00
22/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	223	0	0	0	0.00
22/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	122	0	0	0	0.00
22/08/2024	R186 On 06-November-25			Bond Future	8.13	106.6815	106.5526	106.6815	0.00
22/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	636	1	1	1	0.00
22/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	635	1	1	1	0.00
22/08/2024	R202 On 07-November-24			Bond Future	269.99	270.0013	269.9891	270.0013	1,076.00
22/08/2024	R202 On 06-February-25			Bond Future	270.50	270.5155	270.5043	270.5155	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
22/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	3714	4	4	4	0.00
22/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R202 On 08-May-25			Bond Future	276.04	276.0498	276.0402	276.0498	0.00
22/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	3730	4	4	4	0.00
22/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R202 On 07-August-25			Bond Future	276.28	276.2860	276.2771	276.2860	0.00
22/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	4677	5	5	5	0.00
22/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R202 On 06-November-25			Bond Future	281.74	281.7485	281.7404	281.7485	0.00
22/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6100	6	6	6	0.00
22/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R209 On 07-November-24			Bond Future	10.85	71.3727	71.0875	71.3727	17,072.00
22/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	6665	7	7	7	0.00
22/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	6708	7	7	7	0.00
22/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	6623	7	7	7	0.00
22/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	112	0	0	0	0.00
22/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	108	0	0	0	0.00
22/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	110	0	0	0	0.00
22/08/2024	R209 On 06-February-25			Bond Future	10.93	72.8676	72.5767	72.8676	0.00
22/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	7478	8	7	8	0.00
22/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	409	0	0	0	0.00
22/08/2024	R209 On 08-May-25			Bond Future	11.02	71.1854	70.8891	71.1854	0.00
22/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5406	6	5	6	0.00
22/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1296	1	1	1	0.00
22/08/2024	R209 On 07-August-25			Bond Future	11.13	72.5982	72.2963	72.5982	0.00
22/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8216	8	8	8	0.00
22/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	1198	1	1	1	0.00
22/08/2024	R209 On 06-November-25			Bond Future	11.24	70.8614	70.5539	70.8614	0.00
22/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	3837	4	4	4	0.00
22/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3713	4	4	4	0.00
22/08/2024	R210 On 07-November-24			Bond Future	242.52	242.4570	242.5245	242.4570	1,557.00
22/08/2024	R210 On 06-February-25			Bond Future	247.66	247.5947	247.6648	247.5947	0.00
22/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8055	8	8	8	0.00
22/08/2024	R210 On 06-February-25	239.61	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
22/08/2024	R210 On 08-May-25			Bond Future	249.33	249.2586	249.3314	249.2586	0.00
22/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1301	1	1	1	0.00
22/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R210 On 07-August-25			Bond Future	254.35	254.2704	254.3460	254.2704	0.00
22/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	5906	6	6	6	0.00
22/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R210 On 06-November-25			Bond Future	255.91	255.8358	255.9136	255.8358	0.00
22/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	3774	4	4	4	0.00
22/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
22/08/2024	R213 On 07-November-24			Bond Future	9.66	89.3117	89.0456	89.3117	77,004.00
22/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6406	7	6	7	0.00
22/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6368	7	6	7	0.00
22/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6444	7	6	7	0.00
22/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	48	0	0	0	0.00
22/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	50	0	0	0	0.00
22/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	49	0	0	0	0.00
22/08/2024	R213 On 06-February-25			Bond Future	9.73	91.1829	90.9118	91.1829	0.00
22/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6633	7	7	7	0.00
22/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	218	0	0	0	0.00
22/08/2024	R213 On 08-May-25			Bond Future	9.81	89.4680	89.1919	89.4680	0.00
22/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	3920	4	4	4	0.00
22/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	1118	1	1	1	0.00
22/08/2024	R213 On 07-August-25			Bond Future	9.90	91.2454	90.9642	91.2454	0.00
22/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7237	7	7	7	0.00
22/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	739	1	1	1	0.00
22/08/2024	R213 On 06-November-25			Bond Future	10.02	89.4713	89.1851	89.4713	0.00
22/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2755	3	3	3	0.00
22/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2640	3	3	3	0.00
22/08/2024	R214 On 07-November-24			Bond Future	11.21	66.6333	66.3871	66.6333	21,053.00
22/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	7059	7	7	7	0.00
22/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	7102	7	7	7	0.00
22/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	7016	7	7	7	0.00
22/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	111	0	0	0	0.00
22/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	107	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
22/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	109	0	0	0	0.00
22/08/2024	R214 On 06-February-25			Bond Future	11.29	68.0293	67.7783	68.0293	0.00
22/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	7420	8	7	8	0.00
22/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	10995	11	11	11	0.00
22/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	3793	4	4	4	554.00
22/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	5628	6	6	6	554.00
22/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1422	1	1	1	0.00
22/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	146	0	0	0	554.00
22/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	813	1	1	1	0.00
22/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	482	0	0	0	0.00
22/08/2024	R214 On 08-May-25			Bond Future	11.38	66.1001	65.8444	66.1001	0.00
22/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	6285	6	6	6	0.00
22/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	1255	1	1	1	0.00
22/08/2024	R214 On 07-August-25			Bond Future	11.48	67.4126	67.1522	67.4126	0.00
22/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	8402	9	8	9	0.00
22/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1337	1	1	1	0.00
22/08/2024	R214 On 06-November-25			Bond Future	11.60	65.4261	65.1608	65.4261	0.00
22/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4138	4	4	4	0.00
22/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3909	4	4	4	0.00
22/08/2024	R248 On 07-November-24			Bond Future	11.35	80.9496	80.6108	80.9496	251,133.00
22/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	8850	9	9	9	0.00
22/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	8902	9	9	9	0.00
22/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	8799	9	9	9	0.00
22/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	145	0	0	0	0.00
22/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	140	0	0	0	0.00
22/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	142	0	0	0	0.00
22/08/2024	R248 On 06-February-25			Bond Future	11.43	82.6457	82.3002	82.6457	10,000.00
22/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	8437	9	8	9	0.00
22/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	754	1	1	1	0.00
22/08/2024	R248 On 08-May-25			Bond Future	11.53	79.8678	79.5158	79.8678	0.00
22/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	7936	8	8	8	0.00
22/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1477	1	1	1	0.00
22/08/2024	R248 On 07-August-25			Bond Future	11.63	81.4533	81.0947	81.4533	0.00
22/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	10573	11	11	11	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
22/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1512	1	2	1	0.00
22/08/2024	R248 On 06-November-25			Bond Future	11.74	78.5970	78.2318	78.5970	0.00
22/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	4817	5	5	5	0.00
22/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4828	5	5	5	0.00
22/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00