



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: 29/08/2024 TO: 29/08/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	2025 On 07-November-24			Bond Future	185.47	185.4816	185.4696	185.4816	9,240.00
29/08/2024	2029 On 07-November-24			Bond Future	134.44	134.4227	134.4401	134.4227	10,202.00
29/08/2024	2029 On 06-February-25			Bond Future	137.28	137.2650	137.2834	137.2650	0.00
29/08/2024	2029 On 06-February-25	132.40	Call	Bond Future	4883	5	5	5	0.00
29/08/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2029 On 08-May-25			Bond Future	138.63	138.6099	138.6294	138.6099	0.00
29/08/2024	2029 On 08-May-25	137.85	Call	Bond Future	779	1	1	1	0.00
29/08/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2029 On 07-August-25			Bond Future	141.40	141.3760	141.3967	141.3760	0.00
29/08/2024	2029 On 07-August-25	137.41	Call	Bond Future	3987	4	4	4	0.00
29/08/2024	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
29/08/2024	2029 On 06-November-25			Bond Future	142.72	142.7004	142.7217	142.7004	0.00
29/08/2024	2029 On 06-November-25	139.79	Call	Bond Future	2932	3	3	3	0.00
29/08/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2030 On 07-November-24			Bond Future	9.13	97.5691	97.6325	97.5691	179,526.00
29/08/2024	2030 On 07-November-24	10.75	Call	Bond Future	6186	6	6	6	0.00
29/08/2024	2030 On 07-November-24	10.76	Call	Bond Future	6222	6	6	6	0.00
29/08/2024	2030 On 07-November-24	10.74	Call	Bond Future	6150	6	6	6	0.00
29/08/2024	2030 On 07-November-24	10.21	Call	Bond Future	4255	4	4	4	600.00
29/08/2024	2030 On 07-November-24	10.71	Call	Bond Future	6043	6	6	6	600.00
29/08/2024	2030 On 07-November-24	11.91	Call	Bond Future	10277	10	10	10	0.00
29/08/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
29/08/2024	2030 On 07-November-24	10.71	Put	Bond Future	24	0	0	0	0.00
29/08/2024	2030 On 07-November-24	10.21	Put	Bond Future	88	0	0	0	0.00
29/08/2024	2030 On 07-November-24	10.74	Put	Bond Future	22	0	0	0	0.00
29/08/2024	2030 On 07-November-24	10.76	Put	Bond Future	21	0	0	0	0.00
29/08/2024	2030 On 07-November-24	10.75	Put	Bond Future	21	0	0	0	0.00
29/08/2024	2030 On 06-February-25			Bond Future	9.17	95.5984	95.6636	95.5984	0.00
29/08/2024	2030 On 06-February-25	10.68	Call	Bond Future	5748	6	6	6	0.00
29/08/2024	2030 On 06-February-25	8.68	Call	Bond Future	725	1	1	1	800.00
29/08/2024	2030 On 06-February-25	9.18	Call	Bond Future	1521	1	2	1	800.00
29/08/2024	2030 On 06-February-25	9.69	Call	Bond Future	2730	3	3	3	0.00
29/08/2024	2030 On 06-February-25	9.69	Put	Bond Future	761	1	1	1	800.00
29/08/2024	2030 On 06-February-25	9.18	Put	Bond Future	1470	2	1	2	0.00
29/08/2024	2030 On 06-February-25	8.68	Put	Bond Future	2601	3	3	3	0.00
29/08/2024	2030 On 06-February-25	10.68	Put	Bond Future	190	0	0	0	0.00
29/08/2024	2030 On 08-May-25			Bond Future	9.24	97.5042	97.5713	97.5042	0.00
29/08/2024	2030 On 08-May-25	9.93	Call	Bond Future	3435	3	3	3	0.00
29/08/2024	2030 On 08-May-25	11.86	Call	Bond Future	9105	9	9	9	0.00
29/08/2024	2030 On 08-May-25	10.31	Call	Bond Future	4469	4	4	4	1,640.00
29/08/2024	2030 On 08-May-25	12.28	Call	Bond Future	10394	10	10	10	0.00
29/08/2024	2030 On 08-May-25	8.68	Call	Bond Future	938	1	1	1	800.00
29/08/2024	2030 On 08-May-25	9.18	Call	Bond Future	1725	2	2	2	800.00
29/08/2024	2030 On 08-May-25	9.99	Call	Bond Future	3593	4	4	4	0.00
29/08/2024	2030 On 08-May-25	10.69	Call	Bond Future	5570	6	6	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
29/08/2024	2030 On 08-May-25	9.99	Put	Bond Future	908	1	1	1	800.00
29/08/2024	2030 On 08-May-25	9.18	Put	Bond Future	1948	2	2	2	0.00
29/08/2024	2030 On 08-May-25	8.68	Put	Bond Future	3013	3	3	3	0.00
29/08/2024	2030 On 08-May-25	12.28	Put	Bond Future	57	0	0	0	2,280.00
29/08/2024	2030 On 08-May-25	10.69	Put	Bond Future	458	0	0	0	0.00
29/08/2024	2030 On 08-May-25	11.86	Put	Bond Future	111	0	0	0	1,640.00
29/08/2024	2030 On 08-May-25	10.31	Put	Bond Future	665	1	1	1	0.00
29/08/2024	2030 On 08-May-25	9.93	Put	Bond Future	962	1	1	1	0.00
29/08/2024	2030 On 07-August-25			Bond Future	9.33	95.4154	95.4843	95.4154	0.00
29/08/2024	2030 On 07-August-25	11.11	Call	Bond Future	6467	6	6	6	0.00
29/08/2024	2030 On 07-August-25	12.12	Call	Bond Future	9315	9	9	9	0.00
29/08/2024	2030 On 07-August-25	10.48	Call	Bond Future	4742	5	5	5	1,054.00
29/08/2024	2030 On 07-August-25	12.12	Put	Bond Future	186	0	0	0	1,054.00
29/08/2024	2030 On 07-August-25	10.48	Put	Bond Future	842	1	1	1	0.00
29/08/2024	2030 On 07-August-25	11.11	Put	Bond Future	514	1	1	1	0.00
29/08/2024	2030 On 06-November-25			Bond Future	9.43	97.2635	97.3342	97.2635	0.00
29/08/2024	2030 On 06-November-25	9.54	Call	Bond Future	2442	2	2	2	0.00
29/08/2024	2030 On 06-November-25	9.54	Put	Bond Future	2075	2	2	2	0.00
29/08/2024	2032 On 07-November-24			Bond Future	9.89	92.3806	92.5100	92.3806	101,628.00
29/08/2024	2032 On 07-November-24	11.48	Call	Bond Future	7404	7	7	7	0.00
29/08/2024	2032 On 07-November-24	11.47	Call	Bond Future	7361	7	7	7	0.00
29/08/2024	2032 On 07-November-24	11.49	Call	Bond Future	7446	7	7	7	0.00
29/08/2024	2032 On 07-November-24	11.64	Call	Bond Future	8084	8	8	8	1,615.00
29/08/2024	2032 On 07-November-24	13.36	Call	Bond Future	15085	15	15	15	0.00
29/08/2024	2032 On 07-November-24	11.61	Call	Bond Future	7957	8	8	8	600.00
29/08/2024	2032 On 07-November-24	12.95	Call	Bond Future	13479	13	13	13	0.00
29/08/2024	2032 On 07-November-24	11.11	Call	Bond Future	5830	6	6	6	600.00
29/08/2024	2032 On 07-November-24	9.90	Call	Bond Future	1357	1	1	1	100.00
29/08/2024	2032 On 07-November-24	9.75	Call	Bond Future	990	1	1	1	50.00
29/08/2024	2032 On 07-November-24	10.60	Call	Bond Future	3732	4	4	4	0.00
29/08/2024	2032 On 07-November-24	9.86	Call	Bond Future	1253	1	1	1	0.00
29/08/2024	2032 On 07-November-24	9.86	Put	Bond Future	1395	1	1	1	0.00
29/08/2024	2032 On 07-November-24	10.60	Put	Bond Future	351	0	0	0	200.00
29/08/2024	2032 On 07-November-24	9.90	Put	Bond Future	1304	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
29/08/2024	2032 On 07-November-24	9.75	Put	Bond Future	1671	2	2	2	0.00
29/08/2024	2032 On 07-November-24	11.61	Put	Bond Future	41	0	0	0	0.00
29/08/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
29/08/2024	2032 On 07-November-24	11.11	Put	Bond Future	120	0	0	0	0.00
29/08/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
29/08/2024	2032 On 07-November-24	11.64	Put	Bond Future	38	0	0	0	0.00
29/08/2024	2032 On 07-November-24	11.49	Put	Bond Future	53	0	0	0	0.00
29/08/2024	2032 On 07-November-24	11.47	Put	Bond Future	55	0	0	0	0.00
29/08/2024	2032 On 07-November-24	11.48	Put	Bond Future	54	0	0	0	0.00
29/08/2024	2032 On 06-February-25			Bond Future	9.96	94.3113	94.4438	94.3113	0.00
29/08/2024	2032 On 06-February-25	11.72	Call	Bond Future	8101	8	8	8	0.00
29/08/2024	2032 On 06-February-25	9.42	Call	Bond Future	866	1	1	1	800.00
29/08/2024	2032 On 06-February-25	9.92	Call	Bond Future	1844	2	2	2	800.00
29/08/2024	2032 On 06-February-25	10.61	Call	Bond Future	3907	4	4	4	0.00
29/08/2024	2032 On 06-February-25	10.61	Put	Bond Future	877	1	1	1	800.00
29/08/2024	2032 On 06-February-25	9.92	Put	Bond Future	2023	2	2	2	0.00
29/08/2024	2032 On 06-February-25	9.42	Put	Bond Future	3462	4	3	4	0.00
29/08/2024	2032 On 06-February-25	11.72	Put	Bond Future	205	0	0	0	0.00
29/08/2024	2032 On 08-May-25			Bond Future	10.05	92.0285	92.1643	92.0285	0.00
29/08/2024	2032 On 08-May-25	10.91	Call	Bond Future	4956	5	5	5	0.00
29/08/2024	2032 On 08-May-25	9.92	Call	Bond Future	2105	2	2	2	800.00
29/08/2024	2032 On 08-May-25	10.97	Call	Bond Future	5157	5	5	5	0.00
29/08/2024	2032 On 08-May-25	9.42	Call	Bond Future	1145	1	1	1	800.00
29/08/2024	2032 On 08-May-25	9.92	Put	Bond Future	2703	3	3	3	0.00
29/08/2024	2032 On 08-May-25	10.97	Put	Bond Future	1037	1	1	1	800.00
29/08/2024	2032 On 08-May-25	9.42	Put	Bond Future	4104	4	4	4	0.00
29/08/2024	2032 On 08-May-25	10.91	Put	Bond Future	1097	1	1	1	0.00
29/08/2024	2032 On 07-August-25			Bond Future	10.15	93.8409	93.9798	93.8409	0.00
29/08/2024	2032 On 07-August-25	12.01	Call	Bond Future	8629	9	9	9	0.00
29/08/2024	2032 On 07-August-25	12.01	Put	Bond Future	780	1	1	1	0.00
29/08/2024	2032 On 06-November-25			Bond Future	10.27	91.4975	91.6397	91.4975	0.00
29/08/2024	2032 On 06-November-25	10.42	Call	Bond Future	3531	3	4	3	0.00
29/08/2024	2032 On 06-November-25	10.42	Put	Bond Future	2888	3	3	3	0.00
29/08/2024	2033 On 07-November-24			Bond Future	127.59	127.4529	127.5895	127.4529	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2024	2033 On 06-February-25			Bond Future	130.29	130.1480	130.2880	130.1480	0.00
29/08/2024	2033 On 06-February-25	124.94	Call	Bond Future	5348	5	5	5	0.00
29/08/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2033 On 08-May-25			Bond Future	131.39	131.2496	131.3931	131.2496	0.00
29/08/2024	2033 On 08-May-25	130.62	Call	Bond Future	773	1	1	1	0.00
29/08/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2033 On 07-August-25			Bond Future	134.02	133.8691	134.0162	133.8691	0.00
29/08/2024	2033 On 07-August-25	128.65	Call	Bond Future	5366	5	5	5	0.00
29/08/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2033 On 06-November-25			Bond Future	135.09	134.9435	135.0937	134.9435	0.00
29/08/2024	2033 On 06-November-25	133.14	Call	Bond Future	1954	2	2	2	0.00
29/08/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2037 On 07-November-24			Bond Future	10.94	85.8735	86.1499	85.8735	195,170.00
29/08/2024	2037 On 07-November-24	12.58	Call	Bond Future	8961	9	9	9	0.00
29/08/2024	2037 On 07-November-24	12.59	Call	Bond Future	9010	9	9	9	0.00
29/08/2024	2037 On 07-November-24	12.57	Call	Bond Future	8912	9	9	9	0.00
29/08/2024	2037 On 07-November-24	12.57	Put	Bond Future	55	0	0	0	0.00
29/08/2024	2037 On 07-November-24	12.59	Put	Bond Future	53	0	0	0	0.00
29/08/2024	2037 On 07-November-24	12.58	Put	Bond Future	54	0	0	0	0.00
29/08/2024	2037 On 06-February-25			Bond Future	11.02	83.4078	83.6903	83.4078	0.00
29/08/2024	2037 On 06-February-25	12.76	Call	Bond Future	9536	9	10	9	0.00
29/08/2024	2037 On 06-February-25	12.76	Put	Bond Future	307	0	0	0	0.00
29/08/2024	2037 On 08-May-25			Bond Future	11.13	85.0697	85.3585	85.0697	3,975.00
29/08/2024	2037 On 08-May-25	12.25	Call	Bond Future	7171	7	7	7	0.00
29/08/2024	2037 On 08-May-25	13.35	Call	Bond Future	11765	12	12	12	7,500.00
29/08/2024	2037 On 08-May-25	12.55	Call	Bond Future	8407	8	8	8	15,000.00
29/08/2024	2037 On 08-May-25	13.30	Call	Bond Future	11561	11	12	11	7,500.00
29/08/2024	2037 On 08-May-25	13.30	Put	Bond Future	455	0	0	0	0.00
29/08/2024	2037 On 08-May-25	12.55	Put	Bond Future	892	1	1	1	0.00
29/08/2024	2037 On 08-May-25	13.35	Put	Bond Future	428	0	0	0	0.00
29/08/2024	2037 On 08-May-25	12.25	Put	Bond Future	1164	1	1	1	0.00
29/08/2024	2037 On 07-August-25			Bond Future	11.25	82.4846	82.7794	82.4846	0.00
29/08/2024	2037 On 07-August-25	13.01	Call	Bond Future	10109	10	10	10	0.00
29/08/2024	2037 On 07-August-25	12.17	Call	Bond Future	6873	7	7	7	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
29/08/2024	2037 On 07-August-25	11.42	Call	Bond Future	4289	4	4	4	0.00
29/08/2024	2037 On 07-August-25	10.55	Call	Bond Future	2041	2	2	2	2,341.00
29/08/2024	2037 On 07-August-25	10.64	Call	Bond Future	2230	2	2	2	200.00
29/08/2024	2037 On 07-August-25	11.42	Put	Bond Future	3366	4	3	4	2,541.00
29/08/2024	2037 On 07-August-25	10.55	Put	Bond Future	6078	6	6	6	0.00
29/08/2024	2037 On 07-August-25	12.17	Put	Bond Future	1987	2	2	2	2,541.00
29/08/2024	2037 On 07-August-25	10.64	Put	Bond Future	5734	6	6	6	0.00
29/08/2024	2037 On 07-August-25	13.01	Put	Bond Future	1102	1	1	1	0.00
29/08/2024	2037 On 06-November-25			Bond Future	11.37	84.0805	84.3815	84.0805	0.00
29/08/2024	2037 On 06-November-25	11.63	Call	Bond Future	4992	5	5	5	0.00
29/08/2024	2037 On 06-November-25	11.63	Put	Bond Future	3617	4	4	4	0.00
29/08/2024	2038 On 07-November-24			Bond Future	140.26	139.9583	140.2564	139.9583	3,218.00
29/08/2024	2038 On 06-February-25			Bond Future	141.11	140.8048	141.1097	140.8048	0.00
29/08/2024	2038 On 06-February-25	135.23	Call	Bond Future	5880	6	6	6	0.00
29/08/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2038 On 08-May-25			Bond Future	143.96	143.6481	143.9601	143.6481	0.00
29/08/2024	2038 On 08-May-25	139.68	Call	Bond Future	4280	4	4	4	0.00
29/08/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2038 On 07-August-25			Bond Future	144.68	144.3584	144.6768	144.3584	0.00
29/08/2024	2038 On 07-August-25	139.56	Call	Bond Future	5117	5	5	5	0.00
29/08/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2038 On 06-November-25			Bond Future	147.52	147.1936	147.5190	147.1936	0.00
29/08/2024	2038 On 06-November-25	143.88	Call	Bond Future	3639	3	4	3	0.00
29/08/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2040 On 07-November-24			Bond Future	11.17	86.4378	86.8023	86.4378	113,530.00
29/08/2024	2040 On 07-November-24	12.85	Call	Bond Future	9807	9	10	9	0.00
29/08/2024	2040 On 07-November-24	12.84	Call	Bond Future	9755	9	10	9	0.00
29/08/2024	2040 On 07-November-24	12.86	Call	Bond Future	9858	10	10	10	0.00
29/08/2024	2040 On 07-November-24	12.10	Call	Bond Future	5910	6	6	6	640.00
29/08/2024	2040 On 07-November-24	12.60	Call	Bond Future	8510	8	9	8	0.00
29/08/2024	2040 On 07-November-24	13.15	Call	Bond Future	11337	11	11	11	0.00
29/08/2024	2040 On 07-November-24	13.15	Put	Bond Future	28	0	0	0	640.00
29/08/2024	2040 On 07-November-24	12.60	Put	Bond Future	96	0	0	0	640.00
29/08/2024	2040 On 07-November-24	12.10	Put	Bond Future	286	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
29/08/2024	2040 On 07-November-24	12.86	Put	Bond Future	54	0	0	0	0.00
29/08/2024	2040 On 07-November-24	12.84	Put	Bond Future	56	0	0	0	0.00
29/08/2024	2040 On 07-November-24	12.85	Put	Bond Future	55	0	0	0	0.00
29/08/2024	2040 On 06-February-25			Bond Future	11.26	83.7332	84.1057	83.7332	14.00
29/08/2024	2040 On 06-February-25	12.95	Call	Bond Future	10036	10	10	10	0.00
29/08/2024	2040 On 06-February-25	12.20	Call	Bond Future	6488	6	6	6	0.00
29/08/2024	2040 On 06-February-25	11.00	Call	Bond Future	1837	2	2	2	780.00
29/08/2024	2040 On 06-February-25	11.70	Call	Bond Future	4290	4	4	4	0.00
29/08/2024	2040 On 06-February-25	11.70	Put	Bond Future	1581	2	2	2	780.00
29/08/2024	2040 On 06-February-25	11.00	Put	Bond Future	3476	4	3	4	0.00
29/08/2024	2040 On 06-February-25	12.20	Put	Bond Future	874	1	1	1	780.00
29/08/2024	2040 On 06-February-25	12.95	Put	Bond Future	355	0	0	0	0.00
29/08/2024	2040 On 08-May-25			Bond Future	11.37	85.4014	85.7820	85.4014	3,900.00
29/08/2024	2040 On 08-May-25	12.63	Call	Bond Future	8392	8	8	8	0.00
29/08/2024	2040 On 08-May-25	13.43	Call	Bond Future	11955	12	12	12	7,500.00
29/08/2024	2040 On 08-May-25	13.50	Call	Bond Future	12267	12	12	12	7,500.00
29/08/2024	2040 On 08-May-25	12.75	Call	Bond Future	8922	9	9	9	15,000.00
29/08/2024	2040 On 08-May-25	13.50	Put	Bond Future	524	1	1	1	0.00
29/08/2024	2040 On 08-May-25	12.75	Put	Bond Future	999	1	1	1	0.00
29/08/2024	2040 On 08-May-25	13.43	Put	Bond Future	556	1	1	1	0.00
29/08/2024	2040 On 08-May-25	12.63	Put	Bond Future	1110	1	1	1	0.00
29/08/2024	2040 On 07-August-25			Bond Future	11.48	82.5720	82.9604	82.5720	0.00
29/08/2024	2040 On 07-August-25	13.29	Call	Bond Future	11107	11	11	11	0.00
29/08/2024	2040 On 07-August-25	13.29	Put	Bond Future	1169	1	1	1	0.00
29/08/2024	2040 On 06-November-25			Bond Future	11.60	84.1690	84.5654	84.1690	0.00
29/08/2024	2040 On 06-November-25	11.84	Call	Bond Future	5373	5	5	5	0.00
29/08/2024	2040 On 06-November-25	11.84	Put	Bond Future	3982	4	4	4	0.00
29/08/2024	2044 On 07-November-24			Bond Future	11.24	82.6088	83.0176	82.6088	80,978.00
29/08/2024	2044 On 07-November-24	12.91	Call	Bond Future	9942	10	10	10	0.00
29/08/2024	2044 On 07-November-24	12.92	Call	Bond Future	9993	10	10	10	0.00
29/08/2024	2044 On 07-November-24	12.90	Call	Bond Future	9890	9	10	9	0.00
29/08/2024	2044 On 07-November-24	12.50	Call	Bond Future	7788	7	8	7	0.00
29/08/2024	2044 On 07-November-24	12.25	Call	Bond Future	6464	6	6	6	0.00
29/08/2024	2044 On 07-November-24	12.00	Call	Bond Future	5159	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
29/08/2024	2044 On 07-November-24	12.00	Put	Bond Future	384	0	0	0	13,875.00
29/08/2024	2044 On 07-November-24	12.25	Put	Bond Future	224	0	0	0	9,540.00
29/08/2024	2044 On 07-November-24	12.50	Put	Bond Future	129	0	0	0	11,405.00
29/08/2024	2044 On 07-November-24	12.90	Put	Bond Future	52	0	0	0	0.00
29/08/2024	2044 On 07-November-24	12.92	Put	Bond Future	50	0	0	0	0.00
29/08/2024	2044 On 07-November-24	12.91	Put	Bond Future	51	0	0	0	0.00
29/08/2024	2044 On 06-February-25			Bond Future	11.32	79.9495	80.3672	79.9495	0.00
29/08/2024	2044 On 06-February-25	13.02	Call	Bond Future	10280	10	10	10	0.00
29/08/2024	2044 On 06-February-25	12.00	Call	Bond Future	5462	5	5	5	449.00
29/08/2024	2044 On 06-February-25	13.75	Call	Bond Future	13698	13	14	13	0.00
29/08/2024	2044 On 06-February-25	12.50	Call	Bond Future	7788	7	8	7	449.00
29/08/2024	2044 On 06-February-25	12.00	Put	Bond Future	1239	1	1	1	0.00
29/08/2024	2044 On 06-February-25	13.75	Put	Bond Future	143	0	0	0	449.00
29/08/2024	2044 On 06-February-25	12.50	Put	Bond Future	687	1	1	1	0.00
29/08/2024	2044 On 06-February-25	13.02	Put	Bond Future	372	0	0	0	0.00
29/08/2024	2044 On 08-May-25			Bond Future	11.42	81.5423	81.9688	81.5423	0.00
29/08/2024	2044 On 08-May-25	12.72	Call	Bond Future	8762	8	9	8	0.00
29/08/2024	2044 On 08-May-25	10.92	Call	Bond Future	1969	2	2	2	2,490.00
29/08/2024	2044 On 08-May-25	12.40	Call	Bond Future	7351	7	7	7	0.00
29/08/2024	2044 On 08-May-25	11.65	Call	Bond Future	4277	4	4	4	0.00
29/08/2024	2044 On 08-May-25	11.65	Put	Bond Future	2839	3	3	3	2,490.00
29/08/2024	2044 On 08-May-25	10.92	Put	Bond Future	5281	6	5	6	0.00
29/08/2024	2044 On 08-May-25	12.40	Put	Bond Future	1476	2	1	2	2,490.00
29/08/2024	2044 On 08-May-25	12.72	Put	Bond Future	1118	1	1	1	0.00
29/08/2024	2044 On 07-August-25			Bond Future	11.53	78.7620	79.1974	78.7620	0.00
29/08/2024	2044 On 07-August-25	13.34	Call	Bond Future	11372	11	11	11	0.00
29/08/2024	2044 On 07-August-25	13.34	Put	Bond Future	1213	1	1	1	0.00
29/08/2024	2044 On 06-November-25			Bond Future	11.64	80.2852	80.7294	80.2852	0.00
29/08/2024	2044 On 06-November-25	11.88	Call	Bond Future	5550	5	6	5	0.00
29/08/2024	2044 On 06-November-25	11.88	Put	Bond Future	4109	4	4	4	0.00
29/08/2024	2046 On 07-November-24			Bond Future	120.69	119.7822	120.6901	119.7822	18,098.00
29/08/2024	2046 On 06-February-25			Bond Future	123.24	122.3148	123.2424	122.3148	0.00
29/08/2024	2046 On 06-February-25	114.01	Call	Bond Future	9232	8	9	8	0.00
29/08/2024	2046 On 06-February-25	114.01	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
29/08/2024	2046 On 08-May-25			Bond Future	123.49	122.5414	123.4882	122.5414	0.00
29/08/2024	2046 On 08-May-25	121.97	Call	Bond Future	1518	1	2	1	0.00
29/08/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2046 On 07-August-25			Bond Future	125.95	124.9856	125.9520	124.9856	0.00
29/08/2024	2046 On 07-August-25	118.69	Call	Bond Future	7262	6	7	6	0.00
29/08/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2046 On 06-November-25			Bond Future	126.14	125.1551	126.1404	125.1551	0.00
29/08/2024	2046 On 06-November-25	125.41	Call	Bond Future	730	0	1	0	0.00
29/08/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2050 On 07-November-24			Bond Future	122.48	122.6981	122.4816	122.6981	15,391.00
29/08/2024	2050 On 06-February-25			Bond Future	122.72	122.9382	122.7175	122.9382	582.00
29/08/2024	2050 On 06-February-25	115.60	Call	Bond Future	7118	7	7	7	0.00
29/08/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2050 On 08-May-25			Bond Future	125.20	125.4206	125.1963	125.4206	0.00
29/08/2024	2050 On 08-May-25	121.16	Call	Bond Future	4036	4	4	4	0.00
29/08/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2050 On 07-August-25			Bond Future	125.29	125.5200	125.2914	125.5200	0.00
29/08/2024	2050 On 07-August-25	119.89	Call	Bond Future	5401	6	5	6	0.00
29/08/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
29/08/2024	2050 On 06-November-25			Bond Future	127.75	127.9849	127.7524	127.9849	0.00
29/08/2024	2050 On 06-November-25	124.42	Call	Bond Future	3332	4	3	4	0.00
29/08/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
29/08/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	AL37 On 07-November-24			Index Future	1046.78	1045.3410	1046.7800	1045.3410	0.00
29/08/2024	AL37 On 06-February-25			Index Future	1068.67	1067.1940	1068.6670	1067.1940	0.00
29/08/2024	AL37 On 08-May-25			Index Future	1090.02	1088.5120	1090.0220	1088.5120	0.00
29/08/2024	AL37 On 07-August-25			Index Future	1111.55	1110.0060	1111.5510	1110.0060	0.00
29/08/2024	AL37 On 06-November-25			Index Future	1133.19	1131.6070	1133.1860	1131.6070	0.00
29/08/2024	AL7T On 07-November-24			Index Future	1248.43	1244.3860	1248.4340	1244.3860	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
29/08/2024	AL7T On 06-February-25			Index Future	1274.54	1270.4000	1274.5370	1270.4000	0.00
29/08/2024	AL7T On 08-May-25			Index Future	1300.01	1295.7780	1300.0060	1295.7780	0.00
29/08/2024	AL7T On 07-August-25			Index Future	1325.68	1321.3650	1325.6820	1321.3650	0.00
29/08/2024	AL7T On 06-November-25			Index Future	1351.49	1347.0780	1351.4850	1347.0780	0.00
29/08/2024	ALBI On 07-November-24			Index Future	1079.54	1075.9270	1079.5390	1075.9270	121.00
29/08/2024	ALBI On 06-February-25			Index Future	1102.11	1098.4190	1102.1110	1098.4190	0.00
29/08/2024	ALBI On 08-May-25			Index Future	1124.13	1120.3620	1124.1340	1120.3620	0.00
29/08/2024	ALBI On 07-August-25			Index Future	1146.34	1142.4850	1146.3370	1142.4850	0.00
29/08/2024	ALBI On 06-November-25			Index Future	1168.65	1164.7170	1168.6490	1164.7170	0.00
29/08/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/08/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/08/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C213 On 28-February-31			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
29/08/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/08/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	ES33 On 07-November-24			Bond Future	11.24	80.0256	80.5674	80.0256	0.00
29/08/2024	ES33 On 06-February-25			Bond Future	11.35	81.7176	82.2712	81.7176	0.00
29/08/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8540	8	9	8	0.00
29/08/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
29/08/2024	ES33 On 08-May-25			Bond Future	11.49	79.5669	80.1322	79.5669	0.00
29/08/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5360	5	5	5	0.00
29/08/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
29/08/2024	ES33 On 07-August-25			Bond Future	11.64	81.1518	81.7288	81.1518	0.00
29/08/2024	ES33 On 07-August-25	13.56	Call	Bond Future	7924	7	8	7	0.00
29/08/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
29/08/2024	ES33 On 06-November-25			Bond Future	11.80	78.9448	79.5336	78.9448	0.00
29/08/2024	ES33 On 06-November-25	12.01	Call	Bond Future	883	0	1	0	0.00
29/08/2024	ES33 On 06-November-25	12.01	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
29/08/2024	ES42 On 07-November-24			Bond Future	11.58	76.8079	77.5567	76.8079	0.00
29/08/2024	ES42 On 06-February-25			Bond Future	11.67	78.4311	79.1960	78.4311	0.00
29/08/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10803	10	11	10	0.00
29/08/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/08/2024	ES42 On 08-May-25			Bond Future	11.79	75.7466	76.5276	75.7466	0.00
29/08/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7897	7	8	7	0.00
29/08/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
29/08/2024	ES42 On 07-August-25			Bond Future	11.90	77.2530	78.0499	77.2530	0.00
29/08/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9778	9	10	9	0.00
29/08/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
29/08/2024	ES42 On 06-November-25			Bond Future	12.03	74.5003	75.3133	74.5003	0.00
29/08/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1979	1	2	1	0.00
29/08/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
29/08/2024	GOVI On 07-November-24			GOVI	1062.92	1059.4870	1062.9200	1059.4870	685.00
29/08/2024	GOVI On 07-November-24	948.78	Call	GOVI	1141400	111	114	111	0.00
29/08/2024	GOVI On 07-November-24	948.79	Call	GOVI	1141300	111	114	111	0.00
29/08/2024	GOVI On 07-November-24	948.80	Call	GOVI	1141200	111	114	111	0.00
29/08/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
29/08/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
29/08/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
29/08/2024	GOVI On 06-February-25			GOVI	1085.15	1081.6350	1085.1450	1081.6350	0.00
29/08/2024	GOVI On 06-February-25	972.00	Call	GOVI	1131450	110	113	110	0.00
29/08/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/08/2024	GOVI On 08-May-25			GOVI	1106.83	1103.2430	1106.8290	1103.2430	0.00
29/08/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	848290	81	85	81	0.00
29/08/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
29/08/2024	GOVI On 07-August-25			GOVI	1128.69	1125.0280	1128.6900	1125.0280	0.00
29/08/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1176900	114	118	114	0.00
29/08/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
29/08/2024	GOVI On 06-November-25			GOVI	1150.66	1146.9200	1150.6580	1146.9200	0.00
29/08/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	386580	35	39	35	0.00
29/08/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
29/08/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
29/08/2024	IGOV On 07-November-24			Index Future	372.12	371.8640	372.1240	371.8640	594.00
29/08/2024	IGOV On 06-February-25			Index Future	380.00	379.7270	379.9950	379.7270	0.00
29/08/2024	IGOV On 08-May-25			Index Future	387.68	387.4000	387.6760	387.4000	0.00
29/08/2024	IGOV On 07-August-25			Index Future	395.42	395.1360	395.4200	395.1360	0.00
29/08/2024	IGOV On 06-November-25			Index Future	403.20	402.9100	403.2000	402.9100	0.00
29/08/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/08/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/08/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/08/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/08/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/08/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/08/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/08/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/08/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/08/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/08/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/08/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/08/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/08/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
29/08/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
29/08/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
29/08/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
29/08/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
29/08/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
29/08/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
29/08/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
29/08/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/08/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/08/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/08/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/08/2024	R035 On 07-November-24			Bond Future	10.56	91.1071	91.3485	91.1071	142,413.00
29/08/2024	R035 On 07-November-24	12.18	Call	Bond Future	8741	9	9	9	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
29/08/2024	R035 On 07-November-24	12.17	Call	Bond Future	8692	8	9	8	0.00
29/08/2024	R035 On 07-November-24	12.19	Call	Bond Future	8790	9	9	9	0.00
29/08/2024	R035 On 07-November-24	13.23	Call	Bond Future	13713	13	14	13	0.00
29/08/2024	R035 On 07-November-24	12.20	Call	Bond Future	8839	9	9	9	1,000.00
29/08/2024	R035 On 07-November-24	11.10	Call	Bond Future	3581	3	4	3	0.00
29/08/2024	R035 On 07-November-24	11.10	Put	Bond Future	537	1	1	1	11,000.00
29/08/2024	R035 On 07-November-24	13.23	Put	Bond Future	2	0	0	0	1,000.00
29/08/2024	R035 On 07-November-24	12.20	Put	Bond Future	44	0	0	0	0.00
29/08/2024	R035 On 07-November-24	12.19	Put	Bond Future	45	0	0	0	0.00
29/08/2024	R035 On 07-November-24	12.17	Put	Bond Future	47	0	0	0	0.00
29/08/2024	R035 On 07-November-24	12.18	Put	Bond Future	46	0	0	0	0.00
29/08/2024	R035 On 06-February-25			Bond Future	10.64	93.0116	93.2585	93.0116	0.00
29/08/2024	R035 On 06-February-25	12.41	Call	Bond Future	9524	9	10	9	0.00
29/08/2024	R035 On 06-February-25	11.30	Call	Bond Future	4710	5	5	5	0.00
29/08/2024	R035 On 06-February-25	10.65	Call	Bond Future	2389	2	2	2	0.00
29/08/2024	R035 On 06-February-25	10.34	Call	Bond Future	1545	1	2	1	1,000.00
29/08/2024	R035 On 06-February-25	10.65	Put	Bond Future	2351	2	2	2	1,000.00
29/08/2024	R035 On 06-February-25	10.34	Put	Bond Future	3275	3	3	3	0.00
29/08/2024	R035 On 06-February-25	11.30	Put	Bond Future	1113	1	1	1	1,000.00
29/08/2024	R035 On 06-February-25	12.41	Put	Bond Future	287	0	0	0	0.00
29/08/2024	R035 On 08-May-25			Bond Future	10.74	90.3562	90.6086	90.3562	0.00
29/08/2024	R035 On 08-May-25	11.78	Call	Bond Future	6621	6	7	6	0.00
29/08/2024	R035 On 08-May-25	11.70	Call	Bond Future	6302	6	6	6	0.00
29/08/2024	R035 On 08-May-25	10.95	Call	Bond Future	3563	3	4	3	0.00
29/08/2024	R035 On 08-May-25	10.44	Call	Bond Future	2105	2	2	2	150.00
29/08/2024	R035 On 08-May-25	11.46	Call	Bond Future	5370	5	5	5	400.00
29/08/2024	R035 On 08-May-25	13.35	Call	Bond Future	13166	13	13	13	0.00
29/08/2024	R035 On 08-May-25	12.70	Call	Bond Future	10449	10	10	10	0.00
29/08/2024	R035 On 08-May-25	12.70	Put	Bond Future	486	1	0	1	400.00
29/08/2024	R035 On 08-May-25	11.46	Put	Bond Future	1529	2	2	2	0.00
29/08/2024	R035 On 08-May-25	13.35	Put	Bond Future	235	0	0	0	400.00
29/08/2024	R035 On 08-May-25	10.95	Put	Bond Future	2428	3	2	3	150.00
29/08/2024	R035 On 08-May-25	10.44	Put	Bond Future	3794	4	4	4	0.00
29/08/2024	R035 On 08-May-25	11.70	Put	Bond Future	1227	1	1	1	150.00
29/08/2024	R035 On 08-May-25	11.78	Put	Bond Future	1139	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
29/08/2024	R035 On 07-August-25			Bond Future	10.85	92.1365	92.3943	92.1365	0.00
29/08/2024	R035 On 07-August-25	12.65	Call	Bond Future	10037	10	10	10	0.00
29/08/2024	R035 On 07-August-25	12.65	Put	Bond Future	1014	1	1	1	0.00
29/08/2024	R035 On 06-November-25			Bond Future	10.98	89.4146	89.6778	89.4146	0.00
29/08/2024	R035 On 06-November-25	11.20	Call	Bond Future	4609	4	5	4	0.00
29/08/2024	R035 On 06-November-25	11.20	Put	Bond Future	3442	4	3	4	0.00
29/08/2024	R053 On 07-November-24			Bond Future	11.17	104.7202	105.2701	104.7202	3,638.00
29/08/2024	R053 On 07-November-24	12.80	Call	Bond Future	12924	12	13	12	0.00
29/08/2024	R053 On 07-November-24	12.81	Call	Bond Future	12991	12	13	12	0.00
29/08/2024	R053 On 07-November-24	12.79	Call	Bond Future	12856	12	13	12	0.00
29/08/2024	R053 On 07-November-24	12.79	Put	Bond Future	88	0	0	0	0.00
29/08/2024	R053 On 07-November-24	12.81	Put	Bond Future	84	0	0	0	0.00
29/08/2024	R053 On 07-November-24	12.80	Put	Bond Future	86	0	0	0	0.00
29/08/2024	R053 On 06-February-25			Bond Future	11.25	106.9086	107.4704	106.9086	0.00
29/08/2024	R053 On 06-February-25	12.94	Call	Bond Future	13637	13	14	13	0.00
29/08/2024	R053 On 06-February-25	12.94	Put	Bond Future	547	1	1	1	0.00
29/08/2024	R053 On 08-May-25			Bond Future	11.34	103.1729	103.7467	103.1729	0.00
29/08/2024	R053 On 08-May-25	12.64	Call	Bond Future	11644	11	12	11	0.00
29/08/2024	R053 On 08-May-25	12.64	Put	Bond Future	1464	2	1	2	0.00
29/08/2024	R053 On 07-August-25			Bond Future	11.44	105.2034	105.7889	105.2034	0.00
29/08/2024	R053 On 07-August-25	13.17	Call	Bond Future	14489	14	14	14	0.00
29/08/2024	R053 On 07-August-25	13.17	Put	Bond Future	1534	2	2	2	0.00
29/08/2024	R053 On 06-November-25			Bond Future	11.55	101.3755	101.9729	101.3755	0.00
29/08/2024	R053 On 06-November-25	11.76	Call	Bond Future	6962	7	7	7	0.00
29/08/2024	R053 On 06-November-25	11.76	Put	Bond Future	5203	5	5	5	0.00
29/08/2024	R186 On 07-November-24			Bond Future	8.08	108.6976	108.7180	108.6976	142,529.00
29/08/2024	R186 On 07-November-24	9.14	Call	Bond Future	2089	2	2	2	0.00
29/08/2024	R186 On 07-November-24	9.13	Call	Bond Future	2071	2	2	2	0.00
29/08/2024	R186 On 07-November-24	9.15	Call	Bond Future	2107	2	2	2	0.00
29/08/2024	R186 On 07-November-24	9.15	Put	Bond Future	35	0	0	0	0.00
29/08/2024	R186 On 07-November-24	9.13	Put	Bond Future	37	0	0	0	0.00
29/08/2024	R186 On 07-November-24	9.14	Put	Bond Future	36	0	0	0	0.00
29/08/2024	R186 On 06-February-25			Bond Future	8.02	105.6562	105.6775	105.6562	0.00
29/08/2024	R186 On 06-February-25	9.03	Call	Bond Future	1924	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
29/08/2024	R186 On 06-February-25	9.03	Put	Bond Future	186	0	0	0	0.00
29/08/2024	R186 On 08-May-25			Bond Future	8.02	107.7631	107.7855	107.7631	0.00
29/08/2024	R186 On 08-May-25	8.47	Call	Bond Future	1160	1	1	1	0.00
29/08/2024	R186 On 08-May-25	8.47	Put	Bond Future	473	0	0	0	0.00
29/08/2024	R186 On 07-August-25			Bond Future	8.02	104.5751	104.5985	104.5751	0.00
29/08/2024	R186 On 07-August-25	9.68	Call	Bond Future	2228	2	2	2	0.00
29/08/2024	R186 On 07-August-25	10.25	Call	Bond Future	2874	3	3	3	0.00
29/08/2024	R186 On 07-August-25	9.22	Call	Bond Future	1744	2	2	2	1,983.00
29/08/2024	R186 On 07-August-25	10.25	Put	Bond Future	50	0	0	0	1,983.00
29/08/2024	R186 On 07-August-25	9.22	Put	Bond Future	212	0	0	0	0.00
29/08/2024	R186 On 07-August-25	9.68	Put	Bond Future	116	0	0	0	0.00
29/08/2024	R186 On 06-November-25			Bond Future	8.06	106.6006	106.6250	106.6006	0.00
29/08/2024	R186 On 06-November-25	8.13	Call	Bond Future	683	1	1	1	0.00
29/08/2024	R186 On 06-November-25	8.13	Put	Bond Future	609	1	1	1	0.00
29/08/2024	R202 On 07-November-24			Bond Future	270.88	270.9019	270.8825	270.9019	1,076.00
29/08/2024	R202 On 06-February-25			Bond Future	271.40	271.4229	271.4042	271.4229	0.00
29/08/2024	R202 On 06-February-25	266.79	Call	Bond Future	4614	5	5	5	0.00
29/08/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R202 On 08-May-25			Bond Future	276.89	276.9045	276.8871	276.9045	0.00
29/08/2024	R202 On 08-May-25	272.31	Call	Bond Future	4577	5	5	5	0.00
29/08/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R202 On 07-August-25			Bond Future	277.10	277.1162	277.0990	277.1162	0.00
29/08/2024	R202 On 07-August-25	271.60	Call	Bond Future	5499	6	5	6	0.00
29/08/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R202 On 06-November-25			Bond Future	282.54	282.5590	282.5428	282.5590	0.00
29/08/2024	R202 On 06-November-25	275.64	Call	Bond Future	6903	7	7	7	0.00
29/08/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R209 On 07-November-24			Bond Future	10.70	71.6009	71.8168	71.6009	17,037.00
29/08/2024	R209 On 07-November-24	12.22	Call	Bond Future	7341	7	7	7	0.00
29/08/2024	R209 On 07-November-24	12.23	Call	Bond Future	7384	7	7	7	0.00
29/08/2024	R209 On 07-November-24	12.21	Call	Bond Future	7298	7	7	7	0.00
29/08/2024	R209 On 07-November-24	12.21	Put	Bond Future	57	0	0	0	0.00
29/08/2024	R209 On 07-November-24	12.23	Put	Bond Future	55	0	0	0	0.00
29/08/2024	R209 On 07-November-24	12.22	Put	Bond Future	56	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
29/08/2024	R209 On 06-February-25			Bond Future	10.78	73.0973	73.3181	73.0973	0.00
29/08/2024	R209 On 06-February-25	12.44	Call	Bond Future	8112	8	8	8	0.00
29/08/2024	R209 On 06-February-25	12.44	Put	Bond Future	302	0	0	0	0.00
29/08/2024	R209 On 08-May-25			Bond Future	10.87	71.4009	71.6265	71.4009	0.00
29/08/2024	R209 On 08-May-25	11.89	Call	Bond Future	5913	6	6	6	0.00
29/08/2024	R209 On 08-May-25	11.89	Put	Bond Future	1067	1	1	1	0.00
29/08/2024	R209 On 07-August-25			Bond Future	10.98	72.8071	73.0376	72.8071	0.00
29/08/2024	R209 On 07-August-25	12.68	Call	Bond Future	8753	9	9	9	0.00
29/08/2024	R209 On 07-August-25	12.68	Put	Bond Future	994	1	1	1	0.00
29/08/2024	R209 On 06-November-25			Bond Future	11.09	71.0653	71.3005	71.0653	0.00
29/08/2024	R209 On 06-November-25	11.27	Call	Bond Future	4115	4	4	4	0.00
29/08/2024	R209 On 06-November-25	11.27	Put	Bond Future	3243	3	3	3	0.00
29/08/2024	R210 On 07-November-24			Bond Future	242.94	242.7998	242.9421	242.7998	1,557.00
29/08/2024	R210 On 06-February-25			Bond Future	248.08	247.9336	248.0799	247.9336	0.00
29/08/2024	R210 On 06-February-25	239.61	Call	Bond Future	8470	8	8	8	0.00
29/08/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R210 On 08-May-25			Bond Future	249.69	249.5401	249.6907	249.5401	0.00
29/08/2024	R210 On 08-May-25	248.03	Call	Bond Future	1661	2	2	2	0.00
29/08/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R210 On 07-August-25			Bond Future	254.67	254.5191	254.6738	254.5191	0.00
29/08/2024	R210 On 07-August-25	248.44	Call	Bond Future	6234	6	6	6	0.00
29/08/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R210 On 06-November-25			Bond Future	256.21	256.0557	256.2138	256.0557	0.00
29/08/2024	R210 On 06-November-25	252.14	Call	Bond Future	4074	4	4	4	0.00
29/08/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
29/08/2024	R213 On 07-November-24			Bond Future	9.58	89.3122	89.4040	89.3122	76,784.00
29/08/2024	R213 On 07-November-24	11.22	Call	Bond Future	6749	7	7	7	0.00
29/08/2024	R213 On 07-November-24	11.21	Call	Bond Future	6710	7	7	7	0.00
29/08/2024	R213 On 07-November-24	11.23	Call	Bond Future	6787	7	7	7	0.00
29/08/2024	R213 On 07-November-24	11.23	Put	Bond Future	32	0	0	0	0.00
29/08/2024	R213 On 07-November-24	11.21	Put	Bond Future	34	0	0	0	0.00
29/08/2024	R213 On 07-November-24	11.22	Put	Bond Future	33	0	0	0	0.00
29/08/2024	R213 On 06-February-25			Bond Future	9.64	91.1792	91.2733	91.1792	0.00
29/08/2024	R213 On 06-February-25	11.35	Call	Bond Future	6954	7	7	7	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
29/08/2024	R213 On 06-February-25	11.35	Put	Bond Future	177	0	0	0	0.00
29/08/2024	R213 On 08-May-25			Bond Future	9.72	89.4408	89.5373	89.4408	0.00
29/08/2024	R213 On 08-May-25	10.52	Call	Bond Future	4141	4	4	4	0.00
29/08/2024	R213 On 08-May-25	10.52	Put	Bond Future	994	1	1	1	0.00
29/08/2024	R213 On 07-August-25			Bond Future	9.81	91.2038	91.3027	91.2038	0.00
29/08/2024	R213 On 07-August-25	11.66	Call	Bond Future	7451	7	7	7	0.00
29/08/2024	R213 On 07-August-25	11.66	Put	Bond Future	615	1	1	1	0.00
29/08/2024	R213 On 06-November-25			Bond Future	9.93	89.4176	89.5188	89.4176	0.00
29/08/2024	R213 On 06-November-25	10.05	Call	Bond Future	2919	3	3	3	0.00
29/08/2024	R213 On 06-November-25	10.05	Put	Bond Future	2470	3	2	3	0.00
29/08/2024	R214 On 07-November-24			Bond Future	11.01	67.1562	67.4431	67.1562	20,794.00
29/08/2024	R214 On 07-November-24	12.61	Call	Bond Future	8054	8	8	8	0.00
29/08/2024	R214 On 07-November-24	12.62	Call	Bond Future	8098	8	8	8	0.00
29/08/2024	R214 On 07-November-24	12.60	Call	Bond Future	8009	8	8	8	0.00
29/08/2024	R214 On 07-November-24	12.60	Put	Bond Future	48	0	0	0	0.00
29/08/2024	R214 On 07-November-24	12.62	Put	Bond Future	46	0	0	0	0.00
29/08/2024	R214 On 07-November-24	12.61	Put	Bond Future	47	0	0	0	0.00
29/08/2024	R214 On 06-February-25			Bond Future	11.09	68.5601	68.8533	68.5601	0.00
29/08/2024	R214 On 06-February-25	12.71	Call	Bond Future	8343	8	8	8	0.00
29/08/2024	R214 On 06-February-25	13.63	Call	Bond Future	12016	12	12	12	0.00
29/08/2024	R214 On 06-February-25	11.75	Call	Bond Future	4499	4	4	4	554.00
29/08/2024	R214 On 06-February-25	12.25	Call	Bond Future	6467	6	6	6	554.00
29/08/2024	R214 On 06-February-25	11.75	Put	Bond Future	1053	1	1	1	0.00
29/08/2024	R214 On 06-February-25	13.63	Put	Bond Future	92	0	0	0	554.00
29/08/2024	R214 On 06-February-25	12.25	Put	Bond Future	577	1	1	1	0.00
29/08/2024	R214 On 06-February-25	12.71	Put	Bond Future	330	0	0	0	0.00
29/08/2024	R214 On 08-May-25			Bond Future	11.18	66.6240	66.9235	66.6240	0.00
29/08/2024	R214 On 08-May-25	12.40	Call	Bond Future	7026	7	7	7	0.00
29/08/2024	R214 On 08-May-25	12.40	Put	Bond Future	917	1	1	1	0.00
29/08/2024	R214 On 07-August-25			Bond Future	11.28	67.9367	68.2424	67.9367	0.00
29/08/2024	R214 On 07-August-25	12.97	Call	Bond Future	9213	9	9	9	0.00
29/08/2024	R214 On 07-August-25	12.97	Put	Bond Future	1057	1	1	1	0.00
29/08/2024	R214 On 06-November-25			Bond Future	11.38	65.9521	66.2641	65.9521	0.00
29/08/2024	R214 On 06-November-25	11.64	Call	Bond Future	4700	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
29/08/2024	R214 On 06-November-25	11.64	Put	Bond Future	3368	4	3	4	0.00
29/08/2024	R248 On 07-November-24			Bond Future	11.15	81.5294	81.9555	81.5294	251,160.00
29/08/2024	R248 On 07-November-24	12.79	Call	Bond Future	10114	10	10	10	0.00
29/08/2024	R248 On 07-November-24	12.80	Call	Bond Future	10167	10	10	10	0.00
29/08/2024	R248 On 07-November-24	12.78	Call	Bond Future	10061	10	10	10	0.00
29/08/2024	R248 On 07-November-24	12.78	Put	Bond Future	63	0	0	0	0.00
29/08/2024	R248 On 07-November-24	12.80	Put	Bond Future	60	0	0	0	0.00
29/08/2024	R248 On 07-November-24	12.79	Put	Bond Future	62	0	0	0	0.00
29/08/2024	R248 On 06-February-25			Bond Future	11.23	83.2338	83.6691	83.2338	10,000.00
29/08/2024	R248 On 06-February-25	12.71	Call	Bond Future	9529	9	10	9	0.00
29/08/2024	R248 On 06-February-25	10.30	Call	Bond Future	559	0	1	0	660.00
29/08/2024	R248 On 06-February-25	11.00	Call	Bond Future	2011	2	2	2	660.00
29/08/2024	R248 On 06-February-25	11.70	Call	Bond Future	4686	4	5	4	0.00
29/08/2024	R248 On 06-February-25	11.70	Put	Bond Future	1591	2	2	2	660.00
29/08/2024	R248 On 06-February-25	11.00	Put	Bond Future	3576	4	4	4	0.00
29/08/2024	R248 On 06-February-25	10.30	Put	Bond Future	7283	8	7	8	0.00
29/08/2024	R248 On 06-February-25	12.71	Put	Bond Future	477	1	0	1	0.00
29/08/2024	R248 On 08-May-25			Bond Future	11.32	80.4466	80.8912	80.4466	0.00
29/08/2024	R248 On 08-May-25	12.60	Call	Bond Future	8965	9	9	9	0.00
29/08/2024	R248 On 08-May-25	12.60	Put	Bond Future	1130	1	1	1	0.00
29/08/2024	R248 On 07-August-25			Bond Future	11.41	82.0312	82.4850	82.0312	0.00
29/08/2024	R248 On 07-August-25	13.21	Call	Bond Future	11649	11	12	11	0.00
29/08/2024	R248 On 07-August-25	13.21	Put	Bond Future	1198	1	1	1	0.00
29/08/2024	R248 On 06-November-25			Bond Future	11.52	79.1763	79.6392	79.1763	0.00
29/08/2024	R248 On 06-November-25	11.74	Call	Bond Future	5523	5	6	5	0.00
29/08/2024	R248 On 06-November-25	11.74	Put	Bond Future	4126	4	4	4	0.00
29/08/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/08/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00