



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: 13/09/2024 TO: 13/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	2025 On 07-November-24			Bond Future	185.14	185.1742	185.1434	185.1742	9,240.00
13/09/2024	2029 On 07-November-24			Bond Future	134.43	134.4290	134.4317	134.4290	9,984.00
13/09/2024	2029 On 06-February-25			Bond Future	137.22	137.2435	137.2246	137.2435	0.00
13/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4825	5	5	5	0.00
13/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2029 On 08-May-25			Bond Future	138.55	138.5822	138.5486	138.5822	0.00
13/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	699	1	1	1	0.00
13/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2029 On 07-August-25			Bond Future	141.26	141.2997	141.2569	141.2997	0.00
13/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3847	4	4	4	0.00
13/09/2024	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
13/09/2024	2029 On 06-November-25			Bond Future	142.53	142.5833	142.5291	142.5833	0.00
13/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2739	3	3	3	0.00
13/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2030 On 07-November-24			Bond Future	8.92	98.1494	98.4711	98.1494	184,662.00
13/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7007	7	7	7	0.00
13/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7043	7	7	7	0.00
13/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	6971	7	7	7	0.00
13/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6861	7	7	7	600.00
13/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11116	11	11	11	0.00
13/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5027	5	5	5	600.00
13/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	4	0	0	0	0.00
13/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
13/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	21	0	0	0	0.00
13/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	3	0	0	0	0.00
13/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	3	0	0	0	0.00
13/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	3	0	0	0	0.00
13/09/2024	2030 On 06-February-25			Bond Future	8.95	96.1705	96.4830	96.1705	0.00
13/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6474	6	6	6	0.00
13/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1882	2	2	2	800.00
13/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3263	3	3	3	0.00
13/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	906	1	1	1	800.00
13/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	1012	1	1	1	0.00
13/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	474	1	0	1	800.00
13/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1963	2	2	2	0.00
13/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	97	0	0	0	0.00
13/09/2024	2030 On 08-May-25			Bond Future	9.02	98.0842	98.3930	98.0842	0.00
13/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	3979	4	4	4	0.00
13/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	9870	10	10	10	0.00
13/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5082	5	5	5	1,640.00
13/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6236	6	6	6	2,280.00
13/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2085	2	2	2	800.00
13/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4148	4	4	4	0.00
13/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1157	1	1	1	800.00
13/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11184	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
13/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	25	0	0	0	2,280.00
13/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	303	0	0	0	0.00
13/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1486	2	1	2	0.00
13/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	641	1	1	1	800.00
13/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2410	3	2	3	0.00
13/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	54	0	0	0	1,640.00
13/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	456	1	0	1	0.00
13/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	683	1	1	1	0.00
13/09/2024	2030 On 07-August-25			Bond Future	9.10	95.9728	96.2817	95.9728	0.00
13/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7128	7	7	7	0.00
13/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10039	10	10	10	0.00
13/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5335	5	5	5	1,054.00
13/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	113	0	0	0	1,054.00
13/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	638	1	1	1	0.00
13/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	377	0	0	0	0.00
13/09/2024	2030 On 06-November-25			Bond Future	9.20	97.8052	98.1130	97.8052	0.00
13/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2872	3	3	3	0.00
13/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1726	2	2	2	0.00
13/09/2024	2032 On 07-November-24			Bond Future	9.65	93.1950	93.6953	93.1950	102,633.00
13/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8548	8	9	8	0.00
13/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8505	8	9	8	0.00
13/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8592	8	9	8	0.00
13/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9241	9	9	9	1,615.00
13/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16270	16	16	16	0.00
13/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	4688	4	5	4	0.00
13/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	6929	6	7	6	600.00
13/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9111	9	9	9	600.00
13/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	14664	14	15	14	0.00
13/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1373	1	1	1	50.00
13/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	1865	2	2	2	100.00
13/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1728	1	2	1	0.00
13/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	685	1	1	1	0.00
13/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	627	1	1	1	0.00
13/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	869	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
13/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
13/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	10	0	0	0	0.00
13/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	34	0	0	0	0.00
13/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	121	0	0	0	200.00
13/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
13/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	9	0	0	0	0.00
13/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	13	0	0	0	0.00
13/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	14	0	0	0	0.00
13/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	14	0	0	0	0.00
13/09/2024	2032 On 06-February-25			Bond Future	9.71	95.1234	95.6190	95.1234	0.00
13/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9168	9	9	9	0.00
13/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2352	2	2	2	800.00
13/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	4718	4	5	4	0.00
13/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1127	1	1	1	800.00
13/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1356	2	1	2	0.00
13/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2549	3	3	3	0.00
13/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	513	1	1	1	800.00
13/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	96	0	0	0	0.00
13/09/2024	2032 On 08-May-25			Bond Future	9.79	92.8536	93.3494	92.8536	0.00
13/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	5801	5	6	5	0.00
13/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1467	1	1	1	800.00
13/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2623	2	3	2	800.00
13/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6017	6	6	6	0.00
13/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	712	1	1	1	800.00
13/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	2036	2	2	2	0.00
13/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	3241	4	3	4	0.00
13/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	757	1	1	1	0.00
13/09/2024	2032 On 07-August-25			Bond Future	9.89	94.6499	95.1498	94.6499	0.00
13/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9551	9	10	9	0.00
13/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	532	1	1	1	0.00
13/09/2024	2032 On 06-November-25			Bond Future	10.00	92.2970	92.7996	92.2970	0.00
13/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4233	4	4	4	0.00
13/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2429	3	2	3	0.00
13/09/2024	2033 On 07-November-24			Bond Future	128.10	128.1184	128.0952	128.1184	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
13/09/2024	2033 On 06-February-25			Bond Future	130.76	130.8009	130.7566	130.8009	0.00
13/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5817	6	6	6	0.00
13/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2033 On 08-May-25			Bond Future	131.85	131.9101	131.8515	131.9101	0.00
13/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1231	1	1	1	0.00
13/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2033 On 07-August-25			Bond Future	134.43	134.4969	134.4290	134.4969	0.00
13/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5779	6	6	6	0.00
13/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2033 On 06-November-25			Bond Future	135.47	135.5461	135.4669	135.5461	0.00
13/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2327	2	2	2	0.00
13/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2037 On 07-November-24			Bond Future	10.73	86.7507	87.4173	86.7507	203,135.00
13/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	10183	10	10	10	0.00
13/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	10233	10	10	10	0.00
13/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	10133	9	10	9	0.00
13/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	9	0	0	0	0.00
13/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	9	0	0	0	0.00
13/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	9	0	0	0	0.00
13/09/2024	2037 On 06-February-25			Bond Future	10.81	84.2852	84.9516	84.2852	0.00
13/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	10648	10	11	10	0.00
13/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	157	0	0	0	0.00
13/09/2024	2037 On 08-May-25			Bond Future	10.91	85.9617	86.6328	85.9617	3,975.00
13/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8110	8	8	8	0.00
13/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	12865	12	13	12	7,500.00
13/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	9411	9	9	9	15,000.00
13/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	12653	12	13	12	7,500.00
13/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	273	0	0	0	0.00
13/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	622	1	1	1	0.00
13/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	255	0	0	0	0.00
13/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	829	1	1	1	0.00
13/09/2024	2037 On 07-August-25			Bond Future	11.03	83.3643	84.0432	83.3643	0.00
13/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	11107	11	11	11	0.00
13/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	7712	7	8	7	0.00

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13/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	4922		5	5	5	0.00
13/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2376		2	2	2	2,341.00
13/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2590		2	3	2	200.00
13/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2735		3	3	3	2,541.00
13/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	5149		6	5	6	0.00
13/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1562		2	2	2	2,541.00
13/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4831		5	5	5	0.00
13/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	836		1	1	1	0.00
13/09/2024	2037 On 06-November-25			Bond Future	11.15		84.9544	85.6403	84.9544	0.00
13/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	5769		5	6	5	0.00
13/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	3136		3	3	3	0.00
13/09/2024	2038 On 07-November-24			Bond Future	140.84		141.3257	140.8360	141.3257	3,218.00
13/09/2024	2038 On 06-February-25			Bond Future	141.65		142.1716	141.6486	142.1716	0.00
13/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6419		7	6	7	0.00
13/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0		0	0	0	0.00
13/09/2024	2038 On 08-May-25			Bond Future	144.49		145.0369	144.4888	145.0369	0.00
13/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4809		5	5	5	0.00
13/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0		0	0	0	0.00
13/09/2024	2038 On 07-August-25			Bond Future	145.16		145.7233	145.1555	145.7233	0.00
13/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5595		6	6	6	0.00
13/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0		0	0	0	0.00
13/09/2024	2038 On 06-November-25			Bond Future	147.96		148.5451	147.9556	148.5451	0.00
13/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4076		5	4	5	0.00
13/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0		0	0	0	0.00
13/09/2024	2040 On 07-November-24			Bond Future	10.98		87.4236	88.0482	87.4236	113,272.00
13/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	11007		10	11	10	0.00
13/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	10955		10	11	10	0.00
13/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	11060		10	11	10	0.00
13/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	12558		12	13	12	0.00
13/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	6959		6	7	6	640.00
13/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	9680		9	10	9	0.00
13/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	21		0	0	0	640.00
13/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	3		0	0	0	640.00
13/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	89		0	0	0	0.00

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13/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	10	0	0	0	0.00
13/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	10	0	0	0	0.00
13/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	10	0	0	0	0.00
13/09/2024	2040 On 06-February-25			Bond Future	11.06	84.7214	85.3447	84.7214	14.00
13/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	11113	11	11	11	0.00
13/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2209	2	2	2	780.00
13/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5009	5	5	5	0.00
13/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7392	7	7	7	0.00
13/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	539	1	1	1	780.00
13/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	1060	1	1	1	780.00
13/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2609	3	3	3	0.00
13/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	193	0	0	0	0.00
13/09/2024	2040 On 08-May-25			Bond Future	11.16	86.4065	87.0336	86.4065	3,900.00
13/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	9343	9	9	9	0.00
13/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	13012	12	13	12	7,500.00
13/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	9897	9	10	9	15,000.00
13/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	13324	13	13	13	7,500.00
13/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	331	0	0	0	0.00
13/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	723	1	1	1	0.00
13/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	362	0	0	0	0.00
13/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	809	1	1	1	0.00
13/09/2024	2040 On 07-August-25			Bond Future	11.28	83.5668	84.2009	83.5668	0.00
13/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	12089	12	12	12	0.00
13/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	910	1	1	1	0.00
13/09/2024	2040 On 06-November-25			Bond Future	11.40	85.1603	85.8005	85.1603	0.00
13/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6144	6	6	6	0.00
13/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3517	4	4	4	0.00
13/09/2024	2044 On 07-November-24			Bond Future	11.03	83.7581	84.4055	83.7581	89,144.00
13/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	11289	11	11	11	0.00
13/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	11342	11	11	11	0.00
13/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	11236	11	11	11	0.00
13/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	6306	6	6	6	0.00
13/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	7699	7	8	7	0.00
13/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	9082	8	9	8	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
13/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	35	0	0	0	11,405.00
13/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	71	0	0	0	9,540.00
13/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	143	0	0	0	13,875.00
13/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	11	0	0	0	0.00
13/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	10	0	0	0	0.00
13/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	11	0	0	0	0.00
13/09/2024	2044 On 06-February-25			Bond Future	11.11	81.1054	81.7526	81.1054	0.00
13/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	11493	11	11	11	0.00
13/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6394	6	6	6	449.00
13/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	8887	8	9	8	449.00
13/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	14998	14	15	14	0.00
13/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	57	0	0	0	449.00
13/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	401	0	0	0	0.00
13/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	786	1	1	1	0.00
13/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	200	0	0	0	0.00
13/09/2024	2044 On 08-May-25			Bond Future	11.21	82.7185	83.3703	82.7185	0.00
13/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	9851	9	10	9	0.00
13/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8362	8	8	8	0.00
13/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5036	5	5	5	0.00
13/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2394	2	2	2	2,490.00
13/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	2197	2	2	2	2,490.00
13/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	4305	5	4	5	0.00
13/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	1086	1	1	1	2,490.00
13/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	806	1	1	1	0.00
13/09/2024	2044 On 07-August-25			Bond Future	11.31	79.9327	80.5922	79.9327	0.00
13/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	12494	12	12	12	0.00
13/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	940	1	1	1	0.00
13/09/2024	2044 On 06-November-25			Bond Future	11.42	81.4567	82.1230	81.4567	0.00
13/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6439	6	6	6	0.00
13/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3605	4	4	4	0.00
13/09/2024	2046 On 07-November-24			Bond Future	122.00	122.3069	122.0050	122.3069	17,306.00
13/09/2024	2046 On 06-February-25			Bond Future	124.54	124.8676	124.5396	124.8676	0.00
13/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10530	11	11	11	0.00
13/09/2024	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
13/09/2024	2046 On 08-May-25			Bond Future	124.79	125.1401	124.7927	125.1401	0.00
13/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2823	3	3	3	0.00
13/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2046 On 07-August-25			Bond Future	127.23	127.5930	127.2311	127.5930	0.00
13/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8541	9	9	9	0.00
13/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2046 On 06-November-25			Bond Future	127.40	127.7783	127.3999	127.7783	0.00
13/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1990	2	2	2	0.00
13/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2050 On 07-November-24			Bond Future	123.99	124.6409	123.9850	124.6409	15,376.00
13/09/2024	2050 On 06-February-25			Bond Future	124.21	124.8962	124.2067	124.8962	582.00
13/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8607	9	9	9	0.00
13/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2050 On 08-May-25			Bond Future	126.70	127.4134	126.6971	127.4134	0.00
13/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5537	6	6	6	0.00
13/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2050 On 07-August-25			Bond Future	126.77	127.5072	126.7691	127.5072	0.00
13/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6879	8	7	8	0.00
13/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
13/09/2024	2050 On 06-November-25			Bond Future	129.21	129.9760	129.2142	129.9760	0.00
13/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4794	6	5	6	0.00
13/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
13/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	AL37 On 07-November-24			Index Future	1056.75	1052.7140	1056.7500	1052.7140	0.00
13/09/2024	AL37 On 06-February-25			Index Future	1078.45	1074.5000	1078.4480	1074.5000	0.00
13/09/2024	AL37 On 08-May-25			Index Future	1099.83	1095.9180	1099.8320	1095.9180	0.00
13/09/2024	AL37 On 07-August-25			Index Future	1121.10	1117.1750	1121.0970	1117.1750	0.00
13/09/2024	AL37 On 06-November-25			Index Future	1142.52	1138.6030	1142.5150	1138.6030	0.00
13/09/2024	AL7T On 07-November-24			Index Future	1263.73	1256.1160	1263.7260	1256.1160	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
13/09/2024	AL7T On 06-February-25			Index Future	1289.67	1282.1110	1289.6740	1282.1110	0.00
13/09/2024	AL7T On 08-May-25			Index Future	1315.25	1307.6670	1315.2460	1307.6670	0.00
13/09/2024	AL7T On 07-August-25			Index Future	1340.68	1333.0320	1340.6760	1333.0320	0.00
13/09/2024	AL7T On 06-November-25			Index Future	1366.29	1358.6000	1366.2890	1358.6000	0.00
13/09/2024	ALBI On 07-November-24			Index Future	1092.36	1086.2630	1092.3640	1086.2630	121.00
13/09/2024	ALBI On 06-February-25			Index Future	1114.79	1108.7430	1114.7930	1108.7430	0.00
13/09/2024	ALBI On 08-May-25			Index Future	1136.90	1130.8440	1136.8980	1130.8440	0.00
13/09/2024	ALBI On 07-August-25			Index Future	1158.88	1152.7790	1158.8790	1152.7790	0.00
13/09/2024	ALBI On 06-November-25			Index Future	1181.02	1174.8890	1181.0190	1174.8890	0.00
13/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	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
13/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	ES33 On 07-November-24			Bond Future	11.03	81.0938	81.5828	81.0938	0.00
13/09/2024	ES33 On 06-February-25			Bond Future	11.14	82.7917	83.2778	82.7917	0.00
13/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9546	9	10	9	0.00
13/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/09/2024	ES33 On 08-May-25			Bond Future	11.27	80.6601	81.1476	80.6601	0.00
13/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6376	6	6	6	0.00
13/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
13/09/2024	ES33 On 07-August-25			Bond Future	11.41	82.2389	82.7312	82.2389	0.00
13/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8927	8	9	8	0.00
13/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/09/2024	ES33 On 06-November-25			Bond Future	11.57	80.0317	80.5277	80.0317	0.00
13/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1877	1	2	1	0.00
13/09/2024	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
13/09/2024	ES42 On 07-November-24			Bond Future	11.36	78.2848	78.9150	78.2848	0.00
13/09/2024	ES42 On 06-February-25			Bond Future	11.45	79.9232	80.5538	79.9232	0.00
13/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12160	12	12	12	0.00
13/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
13/09/2024	ES42 On 08-May-25			Bond Future	11.56	77.2662	77.9014	77.2662	0.00
13/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9270	9	9	9	0.00
13/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
13/09/2024	ES42 On 07-August-25			Bond Future	11.67	78.7761	79.4192	78.7761	0.00
13/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11147	11	11	11	0.00
13/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/09/2024	ES42 On 06-November-25			Bond Future	11.80	76.0322	76.6821	76.0322	0.00
13/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3348	3	3	3	0.00
13/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/09/2024	GOVI On 07-November-24			GOVI	1075.45	1069.4940	1075.4460	1069.4940	677.00
13/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1266660	121	127	121	0.00
13/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1266560	121	127	121	0.00
13/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1266460	121	127	121	0.00
13/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
13/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
13/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
13/09/2024	GOVI On 06-February-25			GOVI	1097.53	1091.6270	1097.5280	1091.6270	0.00
13/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1255280	120	126	120	0.00
13/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/09/2024	GOVI On 08-May-25			GOVI	1119.29	1113.3860	1119.2900	1113.3860	0.00
13/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	972900	91	97	91	0.00
13/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/09/2024	GOVI On 07-August-25			GOVI	1140.93	1134.9830	1140.9310	1134.9830	0.00
13/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1299310	124	130	124	0.00
13/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/09/2024	GOVI On 06-November-25			GOVI	1162.73	1156.7520	1162.7280	1156.7520	0.00
13/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	507280	45	51	45	0.00
13/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/09/2024	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
13/09/2024	IGOV On 07-November-24			Index Future	374.34	375.1850	374.3400	375.1850	795.00
13/09/2024	IGOV On 06-February-25			Index Future	382.12	383.0400	382.1170	383.0400	0.00
13/09/2024	IGOV On 08-May-25			Index Future	389.78	390.7650	389.7830	390.7650	0.00
13/09/2024	IGOV On 07-August-25			Index Future	397.41	398.4320	397.4070	398.4320	0.00
13/09/2024	IGOV On 06-November-25			Index Future	405.09	406.1600	405.0850	406.1600	0.00
13/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
13/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
13/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
13/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
13/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
13/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
13/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/09/2024	R035 On 07-November-24			Bond Future	10.38	91.7862	92.4060	91.7862	141,437.00
13/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	9761	9	10	9	0.00
13/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	9711	9	10	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
13/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	9810	9	10	9	0.00
13/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	14768	14	15	14	0.00
13/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	9860	9	10	9	1,000.00
13/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	4319	4	4	4	0.00
13/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	219	0	0	0	11,000.00
13/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
13/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	8	0	0	0	0.00
13/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	8	0	0	0	0.00
13/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	9	0	0	0	0.00
13/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	8	0	0	0	0.00
13/09/2024	R035 On 06-February-25			Bond Future	10.46	93.6858	94.3033	93.6858	0.00
13/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	10441	10	10	10	0.00
13/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5378	5	5	5	0.00
13/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	2808	2	3	2	0.00
13/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	1832	2	2	2	1,000.00
13/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1615	1	2	1	100.00
13/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2763	3	3	3	0.00
13/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1725	2	2	2	1,100.00
13/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2517	3	3	3	0.00
13/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	737	1	1	1	1,100.00
13/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	158	0	0	0	0.00
13/09/2024	R035 On 08-May-25			Bond Future	10.55	91.0406	91.6612	91.0406	0.00
13/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7382	7	7	7	0.00
13/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2460	2	2	2	150.00
13/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4100	4	4	4	0.00
13/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7046	7	7	7	0.00
13/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6057	6	6	6	400.00
13/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	11356	11	11	11	0.00
13/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	14121	14	14	14	0.00
13/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	138	0	0	0	400.00
13/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	341	0	0	0	400.00
13/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	1163	1	1	1	0.00
13/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	918	1	1	1	150.00
13/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1913	2	2	2	150.00
13/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	3096	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
13/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	848	1	1	1	0.00
13/09/2024	R035 On 07-August-25			Bond Future	10.66	92.8024	93.4296	92.8024	0.00
13/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	10856	10	11	10	0.00
13/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	798	1	1	1	0.00
13/09/2024	R035 On 06-November-25			Bond Future	10.78	90.0689	90.7016	90.0689	0.00
13/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5223	5	5	5	0.00
13/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	3033	3	3	3	0.00
13/09/2024	R053 On 07-November-24			Bond Future	10.97	106.0841	107.0025	106.0841	3,664.00
13/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	14587	14	15	14	0.00
13/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	14656	14	15	14	0.00
13/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	14518	14	15	14	0.00
13/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	18	0	0	0	0.00
13/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	17	0	0	0	0.00
13/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	17	0	0	0	0.00
13/09/2024	R053 On 06-February-25			Bond Future	11.05	108.2792	109.1993	108.2792	0.00
13/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	15137	14	15	14	0.00
13/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	318	0	0	0	0.00
13/09/2024	R053 On 08-May-25			Bond Future	11.14	104.5674	105.4949	104.5674	0.00
13/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	13015	12	13	12	0.00
13/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	1088	1	1	1	0.00
13/09/2024	R053 On 07-August-25			Bond Future	11.23	106.5890	107.5283	106.5890	0.00
13/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	15973	15	16	15	0.00
13/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1279	1	1	1	0.00
13/09/2024	R053 On 06-November-25			Bond Future	11.34	102.7598	103.7095	102.7598	0.00
13/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	8058	8	8	8	0.00
13/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4563	5	5	5	0.00
13/09/2024	R186 On 07-November-24			Bond Future	7.93	108.8634	109.0096	108.8634	158,684.00
13/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2355	2	2	2	0.00
13/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2336	2	2	2	0.00
13/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2373	2	2	2	0.00
13/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	10	0	0	0	0.00
13/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	10	0	0	0	0.00
13/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	10	0	0	0	0.00
13/09/2024	R186 On 06-February-25			Bond Future	7.87	105.8035	105.9355	105.8035	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
13/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2120	2	2	2	0.00
13/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	124	0	0	0	0.00
13/09/2024	R186 On 08-May-25			Bond Future	7.85	107.9095	108.0333	107.9095	0.00
13/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1285	1	1	1	0.00
13/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	349	0	0	0	0.00
13/09/2024	R186 On 07-August-25			Bond Future	7.86	104.6877	104.8077	104.6877	0.00
13/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2409	2	2	2	0.00
13/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3069	3	3	3	0.00
13/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1908	2	2	2	1,983.00
13/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	36	0	0	0	1,983.00
13/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	168	0	0	0	0.00
13/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	89	0	0	0	0.00
13/09/2024	R186 On 06-November-25			Bond Future	7.89	106.6866	106.8013	106.6866	0.00
13/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	758	1	1	1	0.00
13/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	508	1	1	1	0.00
13/09/2024	R202 On 07-November-24			Bond Future	272.38	272.8462	272.3807	272.8462	1,076.00
13/09/2024	R202 On 06-February-25			Bond Future	272.83	273.3523	272.8338	273.3523	0.00
13/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	6044	7	6	7	0.00
13/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R202 On 08-May-25			Bond Future	278.30	278.8622	278.3048	278.8622	0.00
13/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5995	7	6	7	0.00
13/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R202 On 07-August-25			Bond Future	278.43	279.0144	278.4293	279.0144	0.00
13/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6829	7	7	7	0.00
13/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R202 On 06-November-25			Bond Future	283.80	284.4178	283.8006	284.4178	0.00
13/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	8161	9	8	9	0.00
13/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R209 On 07-November-24			Bond Future	10.50	72.3662	72.8977	72.3662	16,897.00
13/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	8376	8	8	8	0.00
13/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	8420	8	8	8	0.00
13/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	8332	8	8	8	0.00
13/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1348	1	1	1	100.00
13/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	2958	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
13/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	366	0	0	0	100.00
13/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	1064	1	1	1	0.00
13/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	11	0	0	0	0.00
13/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	10	0	0	0	0.00
13/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	10	0	0	0	0.00
13/09/2024	R209 On 06-February-25			Bond Future	10.57	73.8636	74.3943	73.8636	0.00
13/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9032	9	9	9	0.00
13/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	146	0	0	0	0.00
13/09/2024	R209 On 08-May-25			Bond Future	10.66	72.1799	72.7137	72.1799	0.00
13/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	6710	6	7	6	0.00
13/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	776	1	1	1	0.00
13/09/2024	R209 On 07-August-25			Bond Future	10.76	73.5764	74.1163	73.5764	0.00
13/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	9610	9	10	9	0.00
13/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	772	1	1	1	0.00
13/09/2024	R209 On 06-November-25			Bond Future	10.87	71.8297	72.3747	71.8297	0.00
13/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	4783	4	5	4	0.00
13/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2837	3	3	3	0.00
13/09/2024	R210 On 07-November-24			Bond Future	242.88	242.9256	242.8779	242.9256	1,557.00
13/09/2024	R210 On 06-February-25			Bond Future	247.92	248.0117	247.9238	248.0117	0.00
13/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8314	8	8	8	0.00
13/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R210 On 08-May-25			Bond Future	249.49	249.6090	249.4937	249.6090	0.00
13/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1464	2	1	2	0.00
13/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R210 On 07-August-25			Bond Future	254.37	254.5027	254.3699	254.5027	0.00
13/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5930	6	6	6	0.00
13/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R210 On 06-November-25			Bond Future	255.81	255.9685	255.8139	255.9685	0.00
13/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3674	4	4	4	0.00
13/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/09/2024	R213 On 07-November-24			Bond Future	9.34	89.9811	90.4215	89.9811	77,278.00
13/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	7743	7	8	7	0.00
13/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	7704	7	8	7	0.00
13/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	7781	7	8	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
13/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	9	0	0	0	0.00
13/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	10	0	0	0	0.00
13/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	9	0	0	0	0.00
13/09/2024	R213 On 06-February-25			Bond Future	9.40	91.8432	92.2781	91.8432	0.00
13/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	7863	7	8	7	0.00
13/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	82	0	0	0	0.00
13/09/2024	R213 On 08-May-25			Bond Future	9.47	90.1147	90.5491	90.1147	0.00
13/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	4839	5	5	5	0.00
13/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	679	1	1	1	0.00
13/09/2024	R213 On 07-August-25			Bond Future	9.56	91.8595	92.2968	91.8595	0.00
13/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8270	8	8	8	0.00
13/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	440	1	0	1	0.00
13/09/2024	R213 On 06-November-25			Bond Future	9.67	90.0614	90.5006	90.0614	0.00
13/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3474	3	3	3	0.00
13/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	2043	2	2	2	0.00
13/09/2024	R214 On 07-November-24			Bond Future	10.80	68.0909	68.6634	68.0909	19,317.00
13/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	9234	9	9	9	0.00
13/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	9279	9	9	9	0.00
13/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	9189	9	9	9	0.00
13/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	8	0	0	0	0.00
13/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	7	0	0	0	0.00
13/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	7	0	0	0	0.00
13/09/2024	R214 On 06-February-25			Bond Future	10.87	69.5000	70.0733	69.5000	0.00
13/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9406	9	9	9	0.00
13/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	13177	13	13	13	0.00
13/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7437	7	7	7	554.00
13/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5319	5	5	5	554.00
13/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	653	1	1	1	0.00
13/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	33	0	0	0	554.00
13/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	327	0	0	0	0.00
13/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	173	0	0	0	0.00
13/09/2024	R214 On 08-May-25			Bond Future	10.96	67.5803	68.1581	67.5803	0.00
13/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8030	8	8	8	0.00
13/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	686	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
13/09/2024	R214 On 07-August-25			Bond Future	11.05	68.8882	69.4731	68.8882	0.00
13/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	10191	10	10	10	0.00
13/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	805	1	1	1	0.00
13/09/2024	R214 On 06-November-25			Bond Future	11.15	66.9038	67.4951	66.9038	0.00
13/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5475	5	5	5	0.00
13/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2913	3	3	3	0.00
13/09/2024	R248 On 07-November-24			Bond Future	10.94	82.7278	83.3689	82.7278	250,950.00
13/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	11477	11	11	11	0.00
13/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	11531	11	12	11	0.00
13/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	11423	11	11	11	0.00
13/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	11	0	0	0	0.00
13/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	11	0	0	0	0.00
13/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	11	0	0	0	0.00
13/09/2024	R248 On 06-February-25			Bond Future	11.02	84.4398	85.0807	84.4398	10,000.00
13/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	10764	10	11	10	0.00
13/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	700	1	1	1	660.00
13/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2571	2	3	2	660.00
13/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	5626	5	6	5	0.00
13/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	1119	1	1	1	660.00
13/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2723	3	3	3	0.00
13/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	6012	7	6	7	0.00
13/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	300	0	0	0	0.00
13/09/2024	R248 On 08-May-25			Bond Future	11.11	81.6739	82.3192	81.6739	0.00
13/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	10082	10	10	10	0.00
13/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	819	1	1	1	0.00
13/09/2024	R248 On 07-August-25			Bond Future	11.20	83.2541	83.9071	83.2541	0.00
13/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	12833	12	13	12	0.00
13/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	960	1	1	1	0.00
13/09/2024	R248 On 06-November-25			Bond Future	11.30	80.4010	81.0607	80.4010	0.00
13/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6425	6	6	6	0.00
13/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3606	4	4	4	0.00
13/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	X210 On 31-March-28			Bond Future	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
13/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00