



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: 16/09/2024 TO: 16/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	2025 On 07-November-24			Bond Future	185.15	185.1434	185.1463	185.1434	9,240.00
16/09/2024	2029 On 07-November-24			Bond Future	134.31	134.4317	134.3061	134.4317	9,984.00
16/09/2024	2029 On 06-February-25			Bond Future	137.10	137.2246	137.0969	137.2246	0.00
16/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4697	5	5	5	0.00
16/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2029 On 08-May-25			Bond Future	138.42	138.5486	138.4193	138.5486	0.00
16/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	569	1	1	1	0.00
16/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2029 On 07-August-25			Bond Future	141.13	141.2569	141.1258	141.2569	0.00
16/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3716	4	4	4	0.00
16/09/2024	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
16/09/2024	2029 On 06-November-25			Bond Future	142.40	142.5291	142.3964	142.5291	0.00
16/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2606	3	3	3	0.00
16/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2030 On 07-November-24			Bond Future	8.82	98.4711	98.8671	98.4711	185,253.00
16/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7401	7	7	7	0.00
16/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7438	7	7	7	0.00
16/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7365	7	7	7	0.00
16/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7255	7	7	7	600.00
16/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11512	11	12	11	0.00
16/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5413	5	5	5	600.00
16/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	2	0	0	0	0.00
16/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
16/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	11	0	0	0	0.00
16/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	2	0	0	0	0.00
16/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
16/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	2	0	0	0	0.00
16/09/2024	2030 On 06-February-25			Bond Future	8.85	96.4830	96.8875	96.4830	0.00
16/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6855	6	7	6	0.00
16/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2122	2	2	2	800.00
16/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3575	3	4	3	0.00
16/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	1057	1	1	1	800.00
16/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	847	1	1	1	0.00
16/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	382	0	0	0	800.00
16/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1709	2	2	2	0.00
16/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	73	0	0	0	0.00
16/09/2024	2030 On 08-May-25			Bond Future	8.91	98.3930	98.8061	98.3930	0.00
16/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4291	4	4	4	0.00
16/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10272	10	10	10	0.00
16/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5423	5	5	5	1,640.00
16/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6598	6	7	6	2,280.00
16/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2314	2	2	2	800.00
16/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4465	4	4	4	0.00
16/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1316	1	1	1	800.00
16/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11591	11	12	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
16/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	19	0	0	0	2,280.00
16/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	252	0	0	0	0.00
16/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1302	1	1	1	0.00
16/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	545	1	1	1	800.00
16/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2156	2	2	2	0.00
16/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	43	0	0	0	1,640.00
16/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	384	0	0	0	0.00
16/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	582	1	1	1	0.00
16/09/2024	2030 On 07-August-25			Bond Future	8.98	96.2817	96.7033	96.2817	0.00
16/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7497	7	7	7	0.00
16/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10441	10	10	10	0.00
16/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5673	5	6	5	1,054.00
16/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	94	0	0	0	1,054.00
16/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	554	1	1	1	0.00
16/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	324	0	0	0	0.00
16/09/2024	2030 On 06-November-25			Bond Future	9.07	98.1130	98.5431	98.1130	0.00
16/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3125	3	3	3	0.00
16/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1549	2	2	2	0.00
16/09/2024	2032 On 07-November-24			Bond Future	9.55	93.6953	94.1579	93.6953	102,633.00
16/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9005	9	9	9	0.00
16/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8961	9	9	9	0.00
16/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9049	9	9	9	0.00
16/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9699	9	10	9	1,615.00
16/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16732	16	17	16	0.00
16/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5108	5	5	5	0.00
16/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7378	7	7	7	600.00
16/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9569	9	10	9	600.00
16/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15127	15	15	15	0.00
16/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1627	1	2	1	50.00
16/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2163	2	2	2	100.00
16/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2015	2	2	2	0.00
16/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	509	1	1	1	0.00
16/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	462	1	0	1	0.00
16/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	660	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
16/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
16/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	20	0	0	0	0.00
16/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	78	0	0	0	200.00
16/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
16/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	7	0	0	0	0.00
16/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	8	0	0	0	0.00
16/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	7	0	0	0	0.00
16/09/2024	2032 On 06-February-25			Bond Future	9.61	95.6190	96.0914	95.6190	0.00
16/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9618	9	10	9	0.00
16/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2626	2	3	2	800.00
16/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5096	5	5	5	0.00
16/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1300	1	1	1	800.00
16/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1157	1	1	1	0.00
16/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2249	3	2	3	0.00
16/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	419	1	0	1	800.00
16/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	74	0	0	0	0.00
16/09/2024	2032 On 08-May-25			Bond Future	9.69	93.3494	93.8317	93.3494	0.00
16/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6180	6	6	6	0.00
16/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1648	1	2	1	800.00
16/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2883	3	3	3	800.00
16/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6402	6	6	6	0.00
16/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	613	1	1	1	800.00
16/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1814	2	2	2	0.00
16/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2939	3	3	3	0.00
16/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	653	1	1	1	0.00
16/09/2024	2032 On 07-August-25			Bond Future	9.78	95.1498	95.6420	95.1498	0.00
16/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9978	10	10	10	0.00
16/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	468	1	0	1	0.00
16/09/2024	2032 On 06-November-25			Bond Future	9.89	92.7996	93.3017	92.7996	0.00
16/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4531	4	5	4	0.00
16/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2226	2	2	2	0.00
16/09/2024	2033 On 07-November-24			Bond Future	127.89	128.0952	127.8925	128.0952	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
16/09/2024	2033 On 06-February-25			Bond Future	130.55	130.7566	130.5501	130.7566	0.00
16/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5610	6	6	6	0.00
16/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2033 On 08-May-25			Bond Future	131.64	131.8515	131.6417	131.8515	0.00
16/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	1022	1	1	1	0.00
16/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2033 On 07-August-25			Bond Future	134.22	134.4290	134.2158	134.4290	0.00
16/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5566	6	6	6	0.00
16/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2033 On 06-November-25			Bond Future	135.25	135.4669	135.2505	135.4669	0.00
16/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2111	2	2	2	0.00
16/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2037 On 07-November-24			Bond Future	10.61	87.4173	88.1006	87.4173	203,170.00
16/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	10862	10	11	10	0.00
16/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	10911	10	11	10	0.00
16/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	10812	10	11	10	0.00
16/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	4	0	0	0	0.00
16/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	4	0	0	0	0.00
16/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	4	0	0	0	0.00
16/09/2024	2037 On 06-February-25			Bond Future	10.69	84.9516	85.6493	84.9516	0.00
16/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11307	11	11	11	0.00
16/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	118	0	0	0	0.00
16/09/2024	2037 On 08-May-25			Bond Future	10.79	86.6328	87.3448	86.6328	3,975.00
16/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8694	8	9	8	0.00
16/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13530	13	14	13	7,500.00
16/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10023	9	10	9	15,000.00
16/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13315	13	13	13	7,500.00
16/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	223	0	0	0	0.00
16/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	521	1	1	1	0.00
16/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	208	0	0	0	0.00
16/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	701	1	1	1	0.00
16/09/2024	2037 On 07-August-25			Bond Future	10.90	84.0432	84.7695	84.0432	0.00
16/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	11725	11	12	11	0.00
16/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8254	8	8	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
16/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5362	5	5	5	0.00
16/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2662	2	3	2	2,341.00
16/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2892	3	3	3	200.00
16/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2449	3	2	3	2,541.00
16/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4709	5	5	5	0.00
16/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1379	2	1	2	2,541.00
16/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4407	5	4	5	0.00
16/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	728	1	1	1	0.00
16/09/2024	2037 On 06-November-25			Bond Future	11.01	85.6403	86.3808	85.6403	0.00
16/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6223	6	6	6	0.00
16/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2849	3	3	3	0.00
16/09/2024	2038 On 07-November-24			Bond Future	140.44	140.8360	140.4407	140.8360	3,218.00
16/09/2024	2038 On 06-February-25			Bond Future	141.25	141.6486	141.2460	141.6486	0.00
16/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6016	6	6	6	0.00
16/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2038 On 08-May-25			Bond Future	144.08	144.4888	144.0787	144.4888	0.00
16/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4399	5	4	5	0.00
16/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2038 On 07-August-25			Bond Future	144.74	145.1555	144.7386	145.1555	0.00
16/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5179	6	5	6	0.00
16/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2038 On 06-November-25			Bond Future	147.53	147.9556	147.5312	147.9556	0.00
16/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3651	4	4	4	0.00
16/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2040 On 07-November-24			Bond Future	10.87	88.0482	88.7226	88.0482	113,272.00
16/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	11677	11	12	11	0.00
16/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	11624	11	12	11	0.00
16/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	11729	11	12	11	0.00
16/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13231	13	13	13	0.00
16/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	7597	7	8	7	640.00
16/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	10345	10	10	10	0.00
16/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	11	0	0	0	640.00
16/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	2	0	0	0	640.00
16/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	52	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
16/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2040 On 06-February-25			Bond Future	10.96	85.3447	86.0334	85.3447	14.00
16/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	11758	11	12	11	0.00
16/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2536	2	3	2	780.00
16/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5511	5	6	5	0.00
16/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	7974	7	8	7	0.00
16/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	432	1	0	1	780.00
16/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	874	1	1	1	780.00
16/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2247	3	2	3	0.00
16/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	150	0	0	0	0.00
16/09/2024	2040 On 08-May-25			Bond Future	11.05	87.0336	87.7364	87.0336	3,900.00
16/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	9929	9	10	9	0.00
16/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	13656	13	14	13	7,500.00
16/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	10494	10	10	10	15,000.00
16/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	13973	13	14	13	7,500.00
16/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	276	0	0	0	0.00
16/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	617	1	1	1	0.00
16/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	303	0	0	0	0.00
16/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	692	1	1	1	0.00
16/09/2024	2040 On 07-August-25			Bond Future	11.17	84.2009	84.9178	84.2009	0.00
16/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	12698	12	13	12	0.00
16/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	803	1	1	1	0.00
16/09/2024	2040 On 06-November-25			Bond Future	11.28	85.8005	86.5314	85.8005	0.00
16/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6586	6	7	6	0.00
16/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3228	4	3	4	0.00
16/09/2024	2044 On 07-November-24			Bond Future	10.92	84.4055	85.1749	84.4055	87,748.00
16/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12053	11	12	11	0.00
16/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12106	11	12	11	0.00
16/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12000	11	12	11	0.00
16/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7016	6	7	6	0.00
16/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	8437	8	8	8	0.00
16/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	9834	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
16/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	18	0	0	0	11,405.00
16/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	39	0	0	0	9,540.00
16/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	84	0	0	0	13,875.00
16/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	5	0	0	0	0.00
16/09/2024	2044 On 06-February-25			Bond Future	10.99	81.7526	82.5381	81.7526	0.00
16/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12231	11	12	11	0.00
16/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7021	6	7	6	449.00
16/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	9583	9	10	9	449.00
16/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	15767	15	16	15	0.00
16/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	41	0	0	0	449.00
16/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	311	0	0	0	0.00
16/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	628	1	1	1	0.00
16/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	151	0	0	0	0.00
16/09/2024	2044 On 08-May-25			Bond Future	11.08	83.3703	84.1718	83.3703	0.00
16/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	10526	10	11	10	0.00
16/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9001	8	9	8	0.00
16/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5550	5	6	5	0.00
16/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2731	2	3	2	2,490.00
16/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1909	2	2	2	2,490.00
16/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3840	4	4	4	0.00
16/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	923	1	1	1	2,490.00
16/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	679	1	1	1	0.00
16/09/2024	2044 On 07-August-25			Bond Future	11.19	80.5922	81.4098	80.5922	0.00
16/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13192	12	13	12	0.00
16/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	820	1	1	1	0.00
16/09/2024	2044 On 06-November-25			Bond Future	11.29	82.1230	82.9566	82.1230	0.00
16/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6950	6	7	6	0.00
16/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3282	4	3	4	0.00
16/09/2024	2046 On 07-November-24			Bond Future	121.44	122.0050	121.4394	122.0050	17,306.00
16/09/2024	2046 On 06-February-25			Bond Future	123.96	124.5396	123.9628	124.5396	0.00
16/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9953	11	10	11	0.00
16/09/2024	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
16/09/2024	2046 On 08-May-25			Bond Future	124.21	124.7927	124.2053	124.7927	0.00
16/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2235	3	2	3	0.00
16/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2046 On 07-August-25			Bond Future	126.63	127.2311	126.6329	127.2311	0.00
16/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7943	9	8	9	0.00
16/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2046 On 06-November-25			Bond Future	126.79	127.3999	126.7912	127.3999	0.00
16/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1381	2	1	2	0.00
16/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2050 On 07-November-24			Bond Future	123.35	123.9850	123.3473	123.9850	15,376.00
16/09/2024	2050 On 06-February-25			Bond Future	123.56	124.2067	123.5565	124.2067	582.00
16/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7957	9	8	9	0.00
16/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2050 On 08-May-25			Bond Future	126.03	126.6971	126.0346	126.6971	0.00
16/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4875	6	5	6	0.00
16/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2050 On 07-August-25			Bond Future	126.09	126.7691	126.0947	126.7691	0.00
16/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6205	7	6	7	0.00
16/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
16/09/2024	2050 On 06-November-25			Bond Future	128.53	129.2142	128.5272	129.2142	0.00
16/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4107	5	4	5	0.00
16/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
16/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	AL37 On 07-November-24			Index Future	1061.18	1056.7500	1061.1760	1056.7500	0.00
16/09/2024	AL37 On 06-February-25			Index Future	1082.98	1078.4480	1082.9790	1078.4480	0.00
16/09/2024	AL37 On 08-May-25			Index Future	1104.47	1099.8320	1104.4700	1099.8320	0.00
16/09/2024	AL37 On 07-August-25			Index Future	1125.84	1121.0970	1125.8410	1121.0970	0.00
16/09/2024	AL37 On 06-November-25			Index Future	1147.36	1142.5150	1147.3640	1142.5150	0.00
16/09/2024	AL7T On 07-November-24			Index Future	1271.90	1263.7260	1271.8950	1263.7260	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
16/09/2024	AL7T On 06-February-25			Index Future	1298.03	1289.6740	1298.0270	1289.6740	0.00
16/09/2024	AL7T On 08-May-25			Index Future	1323.79	1315.2460	1323.7860	1315.2460	0.00
16/09/2024	AL7T On 07-August-25			Index Future	1349.40	1340.6760	1349.4010	1340.6760	0.00
16/09/2024	AL7T On 06-November-25			Index Future	1375.20	1366.2890	1375.1970	1366.2890	0.00
16/09/2024	ALBI On 07-November-24			Index Future	1098.95	1092.3640	1098.9480	1092.3640	121.00
16/09/2024	ALBI On 06-February-25			Index Future	1121.53	1114.7930	1121.5260	1114.7930	0.00
16/09/2024	ALBI On 08-May-25			Index Future	1143.78	1136.8980	1143.7830	1136.8980	0.00
16/09/2024	ALBI On 07-August-25			Index Future	1165.92	1158.8790	1165.9150	1158.8790	0.00
16/09/2024	ALBI On 06-November-25			Index Future	1188.20	1181.0190	1188.2030	1181.0190	0.00
16/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	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
16/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	ES33 On 07-November-24			Bond Future	10.91	81.5828	82.1591	81.5828	0.00
16/09/2024	ES33 On 06-February-25			Bond Future	11.02	83.2778	83.8664	83.2778	0.00
16/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10135	10	10	10	0.00
16/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/09/2024	ES33 On 08-May-25			Bond Future	11.14	81.1476	81.7485	81.1476	0.00
16/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6977	6	7	6	0.00
16/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
16/09/2024	ES33 On 07-August-25			Bond Future	11.27	82.7312	83.3443	82.7312	0.00
16/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9540	9	10	9	0.00
16/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
16/09/2024	ES33 On 06-November-25			Bond Future	11.43	80.5277	81.1530	80.5277	0.00
16/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2503	2	3	2	0.00
16/09/2024	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
16/09/2024	ES42 On 07-November-24			Bond Future	11.24	78.9150	79.6263	78.9150	0.00
16/09/2024	ES42 On 06-February-25			Bond Future	11.33	80.5538	81.2803	80.5538	0.00
16/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12887	12	13	12	0.00
16/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/09/2024	ES42 On 08-May-25			Bond Future	11.43	77.9014	78.6429	77.9014	0.00
16/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10012	9	10	9	0.00
16/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
16/09/2024	ES42 On 07-August-25			Bond Future	11.54	79.4192	80.1757	79.4192	0.00
16/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11904	11	12	11	0.00
16/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
16/09/2024	ES42 On 06-November-25			Bond Future	11.67	76.6821	77.4536	76.6821	0.00
16/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4120	3	4	3	0.00
16/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
16/09/2024	GOVI On 07-November-24			GOVI	1081.86	1075.4460	1081.8620	1075.4460	677.00
16/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1330820	127	133	127	0.00
16/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1330720	127	133	127	0.00
16/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1330620	127	133	127	0.00
16/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
16/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
16/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
16/09/2024	GOVI On 06-February-25			GOVI	1104.09	1097.5280	1104.0890	1097.5280	0.00
16/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1320890	126	132	126	0.00
16/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/09/2024	GOVI On 08-May-25			GOVI	1126.00	1119.2900	1126.0000	1119.2900	0.00
16/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1040000	97	104	97	0.00
16/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
16/09/2024	GOVI On 07-August-25			GOVI	1147.79	1140.9310	1147.7880	1140.9310	0.00
16/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1367880	130	137	130	0.00
16/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/09/2024	GOVI On 06-November-25			GOVI	1169.73	1162.7280	1169.7300	1162.7280	0.00
16/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	577300	51	58	51	0.00
16/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/09/2024	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
16/09/2024	IGOV On 07-November-24			Index Future	373.26	374.3400	373.2620	374.3400	795.00
16/09/2024	IGOV On 06-February-25			Index Future	381.02	382.1170	381.0220	382.1170	0.00
16/09/2024	IGOV On 08-May-25			Index Future	388.67	389.7830	388.6720	389.7830	0.00
16/09/2024	IGOV On 07-August-25			Index Future	396.28	397.4070	396.2800	397.4070	0.00
16/09/2024	IGOV On 06-November-25			Index Future	403.94	405.0850	403.9410	405.0850	0.00
16/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
16/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
16/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
16/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
16/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
16/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
16/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
16/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/09/2024	R035 On 07-November-24			Bond Future	10.26	92.4060	93.1016	92.4060	141,508.00
16/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10452	10	10	10	0.00
16/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10402	10	10	10	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
16/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10502	10	11	10	0.00
16/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15464	15	15	15	0.00
16/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10551	10	11	10	1,000.00
16/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	4928	4	5	4	0.00
16/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	132	0	0	0	11,000.00
16/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
16/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	3	0	0	0	0.00
16/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	4	0	0	0	0.00
16/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	4	0	0	0	0.00
16/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	4	0	0	0	0.00
16/09/2024	R035 On 06-February-25			Bond Future	10.34	94.3033	95.0136	94.3033	0.00
16/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11110	10	11	10	0.00
16/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5936	5	6	5	0.00
16/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3222	3	3	3	0.00
16/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2155	2	2	2	1,000.00
16/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1914	2	2	2	100.00
16/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2352	3	2	3	0.00
16/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1428	2	1	2	1,100.00
16/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2130	3	2	3	0.00
16/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	585	1	1	1	1,100.00
16/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	118	0	0	0	0.00
16/09/2024	R035 On 08-May-25			Bond Future	10.42	91.6612	92.3861	91.6612	0.00
16/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7968	7	8	7	0.00
16/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2804	2	3	2	150.00
16/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4557	4	5	4	0.00
16/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7622	7	8	7	0.00
16/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6601	6	7	6	400.00
16/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12018	11	12	11	0.00
16/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	14817	14	15	14	0.00
16/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	109	0	0	0	400.00
16/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	278	0	0	0	400.00
16/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	982	1	1	1	0.00
16/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	769	1	1	1	150.00
16/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1644	2	2	2	150.00
16/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2715	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
16/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	709	1	1	1	0.00
16/09/2024	R035 On 07-August-25			Bond Future	10.53	93.4296	94.1690	93.4296	0.00
16/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11486	11	11	11	0.00
16/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	689	1	1	1	0.00
16/09/2024	R035 On 06-November-25			Bond Future	10.64	90.7016	91.4555	90.7016	0.00
16/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5678	5	6	5	0.00
16/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2734	3	3	3	0.00
16/09/2024	R053 On 07-November-24			Bond Future	10.86	107.0025	108.0411	107.0025	3,664.00
16/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	15617	15	16	15	0.00
16/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	15686	15	16	15	0.00
16/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	15547	15	16	15	0.00
16/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	9	0	0	0	0.00
16/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	8	0	0	0	0.00
16/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	8	0	0	0	0.00
16/09/2024	R053 On 06-February-25			Bond Future	10.93	109.1993	110.2597	109.1993	0.00
16/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	16123	15	16	15	0.00
16/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	243	0	0	0	0.00
16/09/2024	R053 On 08-May-25			Bond Future	11.02	105.4949	106.5769	105.4949	0.00
16/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	13926	13	14	13	0.00
16/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	916	1	1	1	0.00
16/09/2024	R053 On 07-August-25			Bond Future	11.11	107.5283	108.6319	107.5283	0.00
16/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	16910	16	17	16	0.00
16/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1112	1	1	1	0.00
16/09/2024	R053 On 06-November-25			Bond Future	11.21	103.7095	104.8347	103.7095	0.00
16/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	8748	8	9	8	0.00
16/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4128	5	4	5	0.00
16/09/2024	R186 On 07-November-24			Bond Future	7.88	109.0096	109.1039	109.0096	159,976.00
16/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2446	2	2	2	0.00
16/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2427	2	2	2	0.00
16/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2465	2	2	2	0.00
16/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	6	0	0	0	0.00
16/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	7	0	0	0	0.00
16/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	7	0	0	0	0.00
16/09/2024	R186 On 06-February-25			Bond Future	7.82	105.9355	106.0322	105.9355	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
16/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2201	2	2	2	0.00
16/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	108	0	0	0	0.00
16/09/2024	R186 On 08-May-25			Bond Future	7.79	108.0333	108.1325	108.0333	0.00
16/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1351	1	1	1	0.00
16/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	317	0	0	0	0.00
16/09/2024	R186 On 07-August-25			Bond Future	7.78	104.8077	104.9094	104.8077	0.00
16/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2500	2	2	2	0.00
16/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3166	3	3	3	0.00
16/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1992	2	2	2	1,983.00
16/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	31	0	0	0	1,983.00
16/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	149	0	0	0	0.00
16/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	78	0	0	0	0.00
16/09/2024	R186 On 06-November-25			Bond Future	7.80	106.8013	106.9055	106.8013	0.00
16/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	816	1	1	1	0.00
16/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	462	1	0	1	0.00
16/09/2024	R202 On 07-November-24			Bond Future	271.95	272.3807	271.9465	272.3807	1,076.00
16/09/2024	R202 On 06-February-25			Bond Future	272.39	272.8338	272.3917	272.8338	0.00
16/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5602	6	6	6	0.00
16/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R202 On 08-May-25			Bond Future	277.86	278.3048	277.8555	278.3048	0.00
16/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5546	6	6	6	0.00
16/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R202 On 07-August-25			Bond Future	277.97	278.4293	277.9735	278.4293	0.00
16/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6374	7	6	7	0.00
16/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R202 On 06-November-25			Bond Future	283.34	283.8006	283.3372	283.8006	0.00
16/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7697	8	8	8	0.00
16/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R209 On 07-November-24			Bond Future	10.38	72.8977	73.5239	72.8977	16,897.00
16/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	8997	8	9	8	0.00
16/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9041	8	9	8	0.00
16/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	8952	8	9	8	0.00
16/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1683	1	2	1	100.00
16/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3454	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
16/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	236	0	0	0	100.00
16/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	773	1	1	1	0.00
16/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R209 On 06-February-25			Bond Future	10.45	74.3943	75.0337	74.3943	0.00
16/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9634	9	10	9	0.00
16/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	108	0	0	0	0.00
16/09/2024	R209 On 08-May-25			Bond Future	10.53	72.7137	73.3662	72.7137	0.00
16/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7238	7	7	7	0.00
16/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	651	1	1	1	0.00
16/09/2024	R209 On 07-August-25			Bond Future	10.63	74.1163	74.7817	74.1163	0.00
16/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10173	10	10	10	0.00
16/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	669	1	1	1	0.00
16/09/2024	R209 On 06-November-25			Bond Future	10.73	72.3747	73.0532	72.3747	0.00
16/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5192	5	5	5	0.00
16/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2568	3	3	3	0.00
16/09/2024	R210 On 07-November-24			Bond Future	242.70	242.8779	242.6958	242.8779	1,557.00
16/09/2024	R210 On 06-February-25			Bond Future	247.74	247.9238	247.7390	247.9238	0.00
16/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8129	8	8	8	0.00
16/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R210 On 08-May-25			Bond Future	249.31	249.4937	249.3071	249.4937	0.00
16/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1277	1	1	1	0.00
16/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R210 On 07-August-25			Bond Future	254.18	254.3699	254.1809	254.3699	0.00
16/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5741	6	6	6	0.00
16/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R210 On 06-November-25			Bond Future	255.62	255.8139	255.6232	255.8139	0.00
16/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3483	4	3	4	0.00
16/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
16/09/2024	R213 On 07-November-24			Bond Future	9.25	90.4215	90.8290	90.4215	77,278.00
16/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8146	8	8	8	0.00
16/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8107	8	8	8	0.00
16/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8185	8	8	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
16/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R213 On 06-February-25			Bond Future	9.30	92.2781	92.6944	92.2781	0.00
16/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8260	8	8	8	0.00
16/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	62	0	0	0	0.00
16/09/2024	R213 On 08-May-25			Bond Future	9.37	90.5491	90.9740	90.5491	0.00
16/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5169	5	5	5	0.00
16/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	585	1	1	1	0.00
16/09/2024	R213 On 07-August-25			Bond Future	9.45	92.2968	92.7305	92.2968	0.00
16/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8648	8	9	8	0.00
16/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	385	0	0	0	0.00
16/09/2024	R213 On 06-November-25			Bond Future	9.55	90.5006	90.9429	90.5006	0.00
16/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3735	3	4	3	0.00
16/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1862	2	2	2	0.00
16/09/2024	R214 On 07-November-24			Bond Future	10.69	68.6634	69.2505	68.6634	19,317.00
16/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	9817	9	10	9	0.00
16/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	9863	9	10	9	0.00
16/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	9772	9	10	9	0.00
16/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	4	0	0	0	0.00
16/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	3	0	0	0	0.00
16/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	4	0	0	0	0.00
16/09/2024	R214 On 06-February-25			Bond Future	10.77	70.0733	70.6727	70.0733	0.00
16/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	9966	9	10	9	0.00
16/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	13767	13	14	13	0.00
16/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	7968	7	8	7	554.00
16/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5795	5	6	5	554.00
16/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	530	1	1	1	0.00
16/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	24	0	0	0	554.00
16/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	258	0	0	0	0.00
16/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	134	0	0	0	0.00
16/09/2024	R214 On 08-May-25			Bond Future	10.85	68.1581	68.7698	68.1581	0.00
16/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8542	8	9	8	0.00
16/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	586	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
16/09/2024	R214 On 07-August-25			Bond Future	10.93	69.4731	70.0970	69.4731	0.00
16/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	10720	10	11	10	0.00
16/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	710	1	1	1	0.00
16/09/2024	R214 On 06-November-25			Bond Future	11.03	67.4951	68.1312	67.4951	0.00
16/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5869	5	6	5	0.00
16/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2670	3	3	3	0.00
16/09/2024	R248 On 07-November-24			Bond Future	10.85	83.3689	84.0640	83.3689	250,911.00
16/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12167	11	12	11	0.00
16/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	12221	12	12	12	0.00
16/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12112	11	12	11	0.00
16/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	6	0	0	0	0.00
16/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	5	0	0	0	0.00
16/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	6	0	0	0	0.00
16/09/2024	R248 On 06-February-25			Bond Future	10.92	85.0807	85.7904	85.0807	10,000.00
16/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	11412	11	11	11	0.00
16/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	841	1	1	1	660.00
16/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2918	3	3	3	660.00
16/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6148	6	6	6	0.00
16/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	932	1	1	1	660.00
16/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2361	3	2	3	0.00
16/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	5443	6	5	6	0.00
16/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	238	0	0	0	0.00
16/09/2024	R248 On 08-May-25			Bond Future	11.00	82.3192	83.0435	82.3192	0.00
16/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	10690	10	11	10	0.00
16/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	703	1	1	1	0.00
16/09/2024	R248 On 07-August-25			Bond Future	11.09	83.9071	84.6457	83.9071	0.00
16/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	13462	13	13	13	0.00
16/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	850	1	1	1	0.00
16/09/2024	R248 On 06-November-25			Bond Future	11.19	81.0607	81.8138	81.0607	0.00
16/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6884	6	7	6	0.00
16/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3312	4	3	4	0.00
16/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
16/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00