



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: 19/09/2024 TO: 19/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	2025 On 07-November-24			Bond Future	185.05	185.0782	185.0511	185.0782	9,240.00
19/09/2024	2029 On 07-November-24			Bond Future	134.24	134.3182	134.2392	134.3182	7,884.00
19/09/2024	2029 On 06-February-25			Bond Future	137.03	137.1117	137.0323	137.1117	0.00
19/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4632	5	5	5	0.00
19/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2029 On 08-May-25			Bond Future	138.36	138.4413	138.3617	138.4413	0.00
19/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	512	1	1	1	0.00
19/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2029 On 07-August-25			Bond Future	141.07	141.1512	141.0715	141.1512	0.00
19/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3661	4	4	4	0.00
19/09/2024	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
19/09/2024	2029 On 06-November-25			Bond Future	142.35	142.4275	142.3470	142.4275	0.00
19/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2557	3	3	3	0.00
19/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2030 On 07-November-24			Bond Future	8.89	98.7876	98.6031	98.7876	182,987.00
19/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7137	7	7	7	0.00
19/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7174	7	7	7	0.00
19/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7101	7	7	7	0.00
19/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	6991	7	7	7	600.00
19/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11248	11	11	11	0.00
19/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5150	5	5	5	600.00
19/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
19/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	12	0	0	0	0.00
19/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2030 On 06-February-25			Bond Future	8.92	96.8081	96.6206	96.8081	0.00
19/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6596	7	7	7	0.00
19/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1938	2	2	2	800.00
19/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3349	4	3	4	0.00
19/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	932	1	1	1	800.00
19/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	930	1	1	1	0.00
19/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	423	0	0	0	800.00
19/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1852	2	2	2	0.00
19/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	81	0	0	0	0.00
19/09/2024	2030 On 08-May-25			Bond Future	8.98	98.7273	98.5372	98.7273	0.00
19/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4071	4	4	4	0.00
19/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10007	10	10	10	0.00
19/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5187	5	5	5	1,640.00
19/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6351	7	6	7	2,280.00
19/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2144	2	2	2	800.00
19/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4243	4	4	4	0.00
19/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1194	1	1	1	800.00
19/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11324	12	11	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	21	0	0	0	2,280.00
19/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	274	0	0	0	0.00
19/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1402	1	1	1	0.00
19/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	591	1	1	1	800.00
19/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2302	2	2	2	0.00
19/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	47	0	0	0	1,640.00
19/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	417	0	0	0	0.00
19/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	632	1	1	1	0.00
19/09/2024	2030 On 07-August-25			Bond Future	9.06	96.6250	96.4323	96.6250	0.00
19/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7250	7	7	7	0.00
19/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10178	10	10	10	0.00
19/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5443	6	5	6	1,054.00
19/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	102	0	0	0	1,054.00
19/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	595	1	1	1	0.00
19/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	348	0	0	0	0.00
19/09/2024	2030 On 06-November-25			Bond Future	9.15	98.4652	98.2696	98.4652	0.00
19/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2950	3	3	3	0.00
19/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1647	2	2	2	0.00
19/09/2024	2032 On 07-November-24			Bond Future	9.57	94.1957	94.0990	94.1957	101,428.00
19/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8945	9	9	9	0.00
19/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8901	9	9	9	0.00
19/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8988	9	9	9	0.00
19/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9639	10	10	10	1,615.00
19/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16674	17	17	17	0.00
19/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5042	5	5	5	0.00
19/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7316	7	7	7	600.00
19/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9509	10	10	10	600.00
19/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15068	15	15	15	0.00
19/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1559	2	2	2	50.00
19/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2093	2	2	2	100.00
19/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1945	2	2	2	0.00
19/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	498	0	0	0	0.00
19/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	451	0	0	0	0.00
19/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	651	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
19/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
19/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	4	0	0	0	0.00
19/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	17	0	0	0	0.00
19/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	71	0	0	0	200.00
19/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
19/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	4	0	0	0	0.00
19/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	6	0	0	0	0.00
19/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	6	0	0	0	0.00
19/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	6	0	0	0	0.00
19/09/2024	2032 On 06-February-25			Bond Future	9.63	96.1318	96.0340	96.1318	0.00
19/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9558	10	10	10	0.00
19/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2571	3	3	3	800.00
19/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5035	5	5	5	0.00
19/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1258	1	1	1	800.00
19/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1160	1	1	1	0.00
19/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2264	2	2	2	0.00
19/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	416	0	0	0	800.00
19/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	72	0	0	0	0.00
19/09/2024	2032 On 08-May-25			Bond Future	9.70	93.8754	93.7766	93.8754	0.00
19/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6124	6	6	6	0.00
19/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1611	2	2	2	800.00
19/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2836	3	3	3	800.00
19/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6345	6	6	6	0.00
19/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	612	1	1	1	800.00
19/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1822	2	2	2	0.00
19/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2958	3	3	3	0.00
19/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	653	1	1	1	0.00
19/09/2024	2032 On 07-August-25			Bond Future	9.80	95.6886	95.5890	95.6886	0.00
19/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9924	10	10	10	0.00
19/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	466	0	0	0	0.00
19/09/2024	2032 On 06-November-25			Bond Future	9.90	93.3511	93.2503	93.3511	0.00
19/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4488	5	4	5	0.00
19/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2233	2	2	2	0.00
19/09/2024	2033 On 07-November-24			Bond Future	127.84	127.8570	127.8393	127.8570	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
19/09/2024	2033 On 06-February-25			Bond Future	130.50	130.5161	130.4992	130.5161	0.00
19/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5559	6	6	6	0.00
19/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2033 On 08-May-25			Bond Future	131.60	131.6141	131.5982	131.6141	0.00
19/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	978	1	1	1	0.00
19/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2033 On 07-August-25			Bond Future	134.18	134.1905	134.1755	134.1905	0.00
19/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5526	6	6	6	0.00
19/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2033 On 06-November-25			Bond Future	135.22	135.2302	135.2158	135.2302	0.00
19/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2076	2	2	2	0.00
19/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2037 On 07-November-24			Bond Future	10.55	88.4303	88.5019	88.4303	214,930.00
19/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11261	11	11	11	0.00
19/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11311	11	11	11	0.00
19/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11211	11	11	11	0.00
19/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2037 On 06-February-25			Bond Future	10.62	85.9872	86.0611	85.9872	0.00
19/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11697	12	12	12	0.00
19/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	97	0	0	0	0.00
19/09/2024	2037 On 08-May-25			Bond Future	10.72	87.6914	87.7678	87.6914	3,975.00
19/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9043	9	9	9	0.00
19/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13927	14	14	14	7,500.00
19/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10388	10	10	10	15,000.00
19/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13710	14	14	14	7,500.00
19/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	195	0	0	0	0.00
19/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	463	0	0	0	0.00
19/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	181	0	0	0	0.00
19/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	627	1	1	1	0.00
19/09/2024	2037 On 07-August-25			Bond Future	10.83	85.1246	85.2034	85.1246	0.00
19/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12096	12	12	12	0.00
19/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8581	9	9	9	0.00

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19/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5629	6	6	6	0.00
19/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2836	3	3	3	2,341.00
19/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3077	3	3	3	200.00
19/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2282	2	2	2	2,541.00
19/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4449	4	4	4	0.00
19/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1271	1	1	1	2,541.00
19/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4158	4	4	4	0.00
19/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	665	1	1	1	0.00
19/09/2024	2037 On 06-November-25			Bond Future	10.94	86.7443	86.8253	86.7443	0.00
19/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6499	6	6	6	0.00
19/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2680	3	3	3	0.00
19/09/2024	2038 On 07-November-24			Bond Future	140.31	140.4785	140.3054	140.4785	3,232.00
19/09/2024	2038 On 06-February-25			Bond Future	141.12	141.2927	141.1171	141.2927	0.00
19/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5887	6	6	6	0.00
19/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2038 On 08-May-25			Bond Future	143.95	144.1298	143.9522	144.1298	0.00
19/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4272	4	4	4	0.00
19/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2038 On 07-August-25			Bond Future	144.62	144.7987	144.6187	144.7987	0.00
19/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5059	5	5	5	0.00
19/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2038 On 06-November-25			Bond Future	147.41	147.5951	147.4129	147.5951	0.00
19/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3533	4	4	4	0.00
19/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2040 On 07-November-24			Bond Future	10.75	89.2505	89.5327	89.2505	113,496.00
19/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12484	12	12	12	0.00
19/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12431	12	12	12	0.00
19/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12537	12	13	12	0.00
19/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14040	14	14	14	0.00
19/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8381	8	8	8	640.00
19/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11149	11	11	11	0.00
19/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	5	0	0	0	640.00
19/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	1	0	0	0	640.00
19/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	26	0	0	0	0.00

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19/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2040 On 06-February-25			Bond Future	10.83	86.5737	86.8624	86.5737	14.00
19/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12546	12	13	12	0.00
19/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2975	3	3	3	780.00
19/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6152	6	6	6	0.00
19/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8699	8	9	8	0.00
19/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	328	0	0	0	780.00
19/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	686	1	1	1	780.00
19/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1858	2	2	2	0.00
19/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	109	0	0	0	0.00
19/09/2024	2040 On 08-May-25			Bond Future	10.92	88.2894	88.5848	88.2894	3,900.00
19/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10656	10	11	10	0.00
19/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14446	14	14	14	7,500.00
19/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11233	11	11	11	15,000.00
19/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14767	14	15	14	7,500.00
19/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	222	0	0	0	0.00
19/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	507	1	1	1	0.00
19/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	244	0	0	0	0.00
19/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	571	1	1	1	0.00
19/09/2024	2040 On 07-August-25			Bond Future	11.03	85.4833	85.7854	85.4833	0.00
19/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13452	13	13	13	0.00
19/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	689	1	1	1	0.00
19/09/2024	2040 On 06-November-25			Bond Future	11.14	87.1093	87.4180	87.1093	0.00
19/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7147	7	7	7	0.00
19/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2903	3	3	3	0.00
19/09/2024	2044 On 07-November-24			Bond Future	10.81	85.5820	85.8747	85.5820	79,420.00
19/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12750	12	13	12	0.00
19/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12803	13	13	13	0.00
19/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12697	12	13	12	0.00
19/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7680	7	8	7	0.00
19/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9118	9	9	9	0.00
19/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10525	10	11	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
19/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	9	0	0	0	11,405.00
19/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	21	0	0	0	9,540.00
19/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	48	0	0	0	13,875.00
19/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	2	0	0	0	0.00
19/09/2024	2044 On 06-February-25			Bond Future	10.89	82.9550	83.2545	82.9550	0.00
19/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12911	13	13	13	0.00
19/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7614	7	8	7	449.00
19/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10232	10	10	10	449.00
19/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16472	16	16	16	0.00
19/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	30	0	0	0	449.00
19/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	243	0	0	0	0.00
19/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	504	1	1	1	0.00
19/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	116	0	0	0	0.00
19/09/2024	2044 On 08-May-25			Bond Future	10.98	84.5990	84.9053	84.5990	0.00
19/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11157	11	11	11	0.00
19/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9601	9	10	9	0.00
19/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6042	6	6	6	0.00
19/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3064	3	3	3	2,490.00
19/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1668	2	2	2	2,490.00
19/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3440	4	3	4	0.00
19/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	790	1	1	1	2,490.00
19/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	577	1	1	1	0.00
19/09/2024	2044 On 07-August-25			Bond Future	11.07	81.8469	82.1601	81.8469	0.00
19/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13843	14	14	14	0.00
19/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	721	1	1	1	0.00
19/09/2024	2044 On 06-November-25			Bond Future	11.17	83.4037	83.7236	83.4037	0.00
19/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7437	7	7	7	0.00
19/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3003	3	3	3	0.00
19/09/2024	2046 On 07-November-24			Bond Future	121.02	121.2196	121.0188	121.2196	17,748.00
19/09/2024	2046 On 06-February-25			Bond Future	123.54	123.7408	123.5368	123.7408	0.00
19/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9527	10	10	10	0.00
19/09/2024	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
19/09/2024	2046 On 08-May-25			Bond Future	123.78	123.9877	123.7808	123.9877	0.00
19/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	1811	2	2	2	0.00
19/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2046 On 07-August-25			Bond Future	126.20	126.4137	126.2041	126.4137	0.00
19/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7514	8	8	8	0.00
19/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2046 On 06-November-25			Bond Future	126.36	126.5743	126.3611	126.5743	0.00
19/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	951	1	1	1	0.00
19/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2050 On 07-November-24			Bond Future	123.30	123.9417	123.2963	123.9417	15,376.00
19/09/2024	2050 On 06-February-25			Bond Future	123.51	124.1714	123.5136	124.1714	582.00
19/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7914	9	8	9	0.00
19/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2050 On 08-May-25			Bond Future	126.00	126.6646	125.9951	126.6646	0.00
19/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4835	6	5	6	0.00
19/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2050 On 07-August-25			Bond Future	126.06	126.7458	126.0639	126.7458	0.00
19/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6174	7	6	7	0.00
19/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/09/2024	2050 On 06-November-25			Bond Future	128.50	129.1933	128.4993	129.1933	0.00
19/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4079	5	4	5	0.00
19/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
19/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	AL37 On 07-November-24			Index Future	1059.09	1060.6360	1059.0880	1060.6360	0.00
19/09/2024	AL37 On 06-February-25			Index Future	1080.86	1082.4360	1080.8600	1082.4360	0.00
19/09/2024	AL37 On 08-May-25			Index Future	1102.33	1103.9290	1102.3280	1103.9290	0.00
19/09/2024	AL37 On 07-August-25			Index Future	1123.67	1125.3010	1123.6740	1125.3010	0.00
19/09/2024	AL37 On 06-November-25			Index Future	1145.17	1146.8230	1145.1700	1146.8230	0.00
19/09/2024	AL7T On 07-November-24			Index Future	1274.70	1274.7180	1274.7020	1274.7180	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
19/09/2024	AL7T On 06-February-25			Index Future	1300.91	1300.9180	1300.9080	1300.9180	0.00
19/09/2024	AL7T On 08-May-25			Index Future	1326.75	1326.7490	1326.7460	1326.7490	0.00
19/09/2024	AL7T On 07-August-25			Index Future	1352.44	1352.4350	1352.4380	1352.4350	0.00
19/09/2024	AL7T On 06-November-25			Index Future	1378.31	1378.3010	1378.3090	1378.3010	0.00
19/09/2024	ALBI On 07-November-24			Index Future	1102.74	1101.8760	1102.7410	1101.8760	121.00
19/09/2024	ALBI On 06-February-25			Index Future	1125.41	1124.5240	1125.4120	1124.5240	0.00
19/09/2024	ALBI On 08-May-25			Index Future	1147.76	1146.8530	1147.7640	1146.8530	0.00
19/09/2024	ALBI On 07-August-25			Index Future	1169.99	1169.0550	1169.9900	1169.0550	0.00
19/09/2024	ALBI On 06-November-25			Index Future	1192.37	1191.4140	1192.3710	1191.4140	0.00
19/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	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
19/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	ES33 On 07-November-24			Bond Future	10.82	82.4796	82.5899	82.4796	0.00
19/09/2024	ES33 On 06-February-25			Bond Future	10.92	84.1950	84.3083	84.1950	0.00
19/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10577	10	11	10	0.00
19/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/09/2024	ES33 On 08-May-25			Bond Future	11.04	82.0856	82.2022	82.0856	0.00
19/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7430	7	7	7	0.00
19/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/09/2024	ES33 On 07-August-25			Bond Future	11.17	83.6898	83.8095	83.6898	0.00
19/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10005	10	10	10	0.00
19/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/09/2024	ES33 On 06-November-25			Bond Future	11.32	81.5066	81.6294	81.5066	0.00
19/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2979	3	3	3	0.00
19/09/2024	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
19/09/2024	ES42 On 07-November-24			Bond Future	11.11	80.1682	80.5062	80.1682	0.00
19/09/2024	ES42 On 06-February-25			Bond Future	11.19	81.8350	82.1807	81.8350	0.00
19/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13787	13	14	13	0.00
19/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/09/2024	ES42 On 08-May-25			Bond Future	11.29	79.2106	79.5643	79.2106	0.00
19/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10933	11	11	11	0.00
19/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/09/2024	ES42 On 07-August-25			Bond Future	11.39	80.7563	81.1179	80.7563	0.00
19/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12846	12	13	12	0.00
19/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/09/2024	ES42 On 06-November-25			Bond Future	11.50	78.0470	78.4162	78.0470	0.00
19/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5082	5	5	5	0.00
19/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/09/2024	GOVI On 07-November-24			GOVI	1085.32	1084.6000	1085.3210	1084.6000	677.00
19/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1365410	136	137	136	0.00
19/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1365310	136	137	136	0.00
19/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1365210	136	137	136	0.00
19/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/09/2024	GOVI On 06-February-25			GOVI	1107.63	1106.8930	1107.6330	1106.8930	0.00
19/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1356330	135	136	135	0.00
19/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/09/2024	GOVI On 08-May-25			GOVI	1129.63	1128.8720	1129.6320	1128.8720	0.00
19/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1076320	107	108	107	0.00
19/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/09/2024	GOVI On 07-August-25			GOVI	1151.51	1150.7260	1151.5070	1150.7260	0.00
19/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1405070	140	141	140	0.00
19/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/09/2024	GOVI On 06-November-25			GOVI	1173.54	1172.7340	1173.5350	1172.7340	0.00
19/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	615350	61	62	61	0.00
19/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/09/2024	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
19/09/2024	IGOV On 07-November-24			Index Future	372.99	373.4370	372.9890	373.4370	795.00
19/09/2024	IGOV On 06-February-25			Index Future	380.75	381.2030	380.7480	381.2030	0.00
19/09/2024	IGOV On 08-May-25			Index Future	388.40	388.8620	388.3990	388.8620	0.00
19/09/2024	IGOV On 07-August-25			Index Future	396.01	396.4780	396.0080	396.4780	0.00
19/09/2024	IGOV On 06-November-25			Index Future	403.67	404.1460	403.6690	404.1460	0.00
19/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
19/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
19/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
19/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
19/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/09/2024	R035 On 07-November-24			Bond Future	10.19	93.4525	93.5222	93.4525	141,248.00
19/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10871	11	11	11	0.00
19/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10821	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
19/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10920	11	11	11	0.00
19/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15885	16	16	16	0.00
19/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10970	11	11	11	1,000.00
19/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5306	5	5	5	0.00
19/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	89	0	0	0	11,000.00
19/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
19/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R035 On 06-February-25			Bond Future	10.26	95.3734	95.4452	95.3734	2.00
19/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11520	11	12	11	0.00
19/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6281	6	6	6	0.00
19/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3482	3	3	3	0.00
19/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2361	2	2	2	1,000.00
19/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2105	2	2	2	100.00
19/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2112	2	2	2	0.00
19/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1257	1	1	1	1,100.00
19/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1904	2	2	2	0.00
19/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	498	1	0	1	1,100.00
19/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	96	0	0	0	0.00
19/09/2024	R035 On 08-May-25			Bond Future	10.35	92.7551	92.8294	92.7551	0.00
19/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8331	8	8	8	0.00
19/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3022	3	3	3	150.00
19/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4843	5	5	5	0.00
19/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7979	8	8	8	0.00
19/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6939	7	7	7	400.00
19/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12425	12	12	12	0.00
19/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15244	15	15	15	0.00
19/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	93	0	0	0	400.00
19/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	242	0	0	0	400.00
19/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	877	1	1	1	0.00
19/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	683	1	1	1	150.00
19/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1487	2	1	2	150.00
19/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2490	3	2	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
19/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	629	1	1	1	0.00
19/09/2024	R035 On 07-August-25			Bond Future	10.44	94.5471	94.6238	94.5471	0.00
19/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11877	12	12	12	0.00
19/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	624	1	1	1	0.00
19/09/2024	R035 On 06-November-25			Bond Future	10.56	91.8425	91.9215	91.8425	0.00
19/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5965	6	6	6	0.00
19/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2554	3	3	3	0.00
19/09/2024	R053 On 07-November-24			Bond Future	10.74	108.7369	109.1331	108.7369	3,664.00
19/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16704	16	17	16	0.00
19/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	16773	16	17	16	0.00
19/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16634	16	17	16	0.00
19/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	4	0	0	0	0.00
19/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	3	0	0	0	0.00
19/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	3	0	0	0	0.00
19/09/2024	R053 On 06-February-25			Bond Future	10.81	110.9719	111.3771	110.9719	0.00
19/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17178	17	17	17	0.00
19/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	181	0	0	0	0.00
19/09/2024	R053 On 08-May-25			Bond Future	10.89	107.3062	107.7206	107.3062	0.00
19/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14913	15	15	15	0.00
19/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	759	1	1	1	0.00
19/09/2024	R053 On 07-August-25			Bond Future	10.98	109.3778	109.8014	109.3778	0.00
19/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17922	18	18	18	0.00
19/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	955	1	1	1	0.00
19/09/2024	R053 On 06-November-25			Bond Future	11.07	105.5971	106.0297	105.5971	0.00
19/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9516	9	10	9	0.00
19/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3700	4	4	4	0.00
19/09/2024	R186 On 07-November-24			Bond Future	7.95	109.0666	108.9797	109.0666	159,992.00
19/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2322	2	2	2	0.00
19/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2303	2	2	2	0.00
19/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2341	2	2	2	0.00
19/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	7	0	0	0	0.00
19/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	8	0	0	0	0.00
19/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	7	0	0	0	0.00
19/09/2024	R186 On 06-February-25			Bond Future	7.89	105.9960	105.9082	105.9960	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
19/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2088	2	2	2	0.00
19/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	119	0	0	0	0.00
19/09/2024	R186 On 08-May-25			Bond Future	7.87	108.0980	108.0097	108.0980	0.00
19/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1260	1	1	1	0.00
19/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	348	0	0	0	0.00
19/09/2024	R186 On 07-August-25			Bond Future	7.88	104.8766	104.7877	104.8766	0.00
19/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2388	2	2	2	0.00
19/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3048	3	3	3	0.00
19/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1887	2	2	2	1,983.00
19/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	35	0	0	0	1,983.00
19/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	167	0	0	0	0.00
19/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	88	0	0	0	0.00
19/09/2024	R186 On 06-November-25			Bond Future	7.91	106.8739	106.7843	106.8739	0.00
19/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	744	1	1	1	0.00
19/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	511	0	1	0	0.00
19/09/2024	R202 On 07-November-24			Bond Future	271.83	271.4568	271.8325	271.4568	2,088.00
19/09/2024	R202 On 06-February-25			Bond Future	272.30	271.9100	272.2957	271.9100	0.00
19/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5506	5	6	5	0.00
19/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R202 On 08-May-25			Bond Future	277.77	277.3704	277.7670	277.3704	0.00
19/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5457	5	5	5	0.00
19/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R202 On 07-August-25			Bond Future	277.90	277.4978	277.9044	277.4978	0.00
19/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6304	6	6	6	0.00
19/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R202 On 06-November-25			Bond Future	283.27	282.8572	283.2740	282.8572	0.00
19/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7634	7	8	7	0.00
19/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R209 On 07-November-24			Bond Future	10.31	73.8127	73.8745	73.8127	17,255.00
19/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9345	9	9	9	0.00
19/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9390	9	9	9	0.00
19/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9301	9	9	9	0.00
19/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1881	2	2	2	100.00
19/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3741	4	4	4	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
19/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	172	0	0	0	100.00
19/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	619	1	1	1	0.00
19/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	3	0	0	0	0.00
19/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	3	0	0	0	0.00
19/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	3	0	0	0	0.00
19/09/2024	R209 On 06-February-25			Bond Future	10.38	75.3299	75.3936	75.3299	0.00
19/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9975	10	10	10	0.00
19/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	89	0	0	0	0.00
19/09/2024	R209 On 08-May-25			Bond Future	10.46	73.6701	73.7359	73.6701	0.00
19/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7539	7	8	7	0.00
19/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	583	1	1	1	0.00
19/09/2024	R209 On 07-August-25			Bond Future	10.55	75.0932	75.1611	75.0932	0.00
19/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10495	10	10	10	0.00
19/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	612	1	1	1	0.00
19/09/2024	R209 On 06-November-25			Bond Future	10.65	73.3721	73.4419	73.3721	0.00
19/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5429	5	5	5	0.00
19/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2416	2	2	2	0.00
19/09/2024	R210 On 07-November-24			Bond Future	242.73	242.6115	242.7312	242.6115	1,557.00
19/09/2024	R210 On 06-February-25			Bond Future	247.78	247.6572	247.7816	247.6572	0.00
19/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8172	8	8	8	0.00
19/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R210 On 08-May-25			Bond Future	249.37	249.2384	249.3678	249.2384	0.00
19/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1338	1	1	1	0.00
19/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R210 On 07-August-25			Bond Future	254.25	254.1162	254.2507	254.1162	0.00
19/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5811	6	6	6	0.00
19/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R210 On 06-November-25			Bond Future	255.71	255.5682	255.7066	255.5682	0.00
19/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3567	3	4	3	0.00
19/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/09/2024	R213 On 07-November-24			Bond Future	9.26	90.8377	90.7746	90.8377	77,332.00
19/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8090	8	8	8	0.00
19/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8052	8	8	8	0.00
19/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8129	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
19/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4	0	0	0	0.00
19/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4	0	0	0	0.00
19/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	4	0	0	0	0.00
19/09/2024	R213 On 06-February-25			Bond Future	9.32	92.7048	92.6411	92.7048	0.00
19/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8205	8	8	8	0.00
19/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	61	0	0	0	0.00
19/09/2024	R213 On 08-May-25			Bond Future	9.38	90.9868	90.9228	90.9868	0.00
19/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5118	5	5	5	0.00
19/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	585	1	1	1	0.00
19/09/2024	R213 On 07-August-25			Bond Future	9.46	92.7453	92.6811	92.7453	0.00
19/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8598	9	9	9	0.00
19/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	384	0	0	0	0.00
19/09/2024	R213 On 06-November-25			Bond Future	9.57	90.9597	90.8950	90.9597	0.00
19/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3696	4	4	4	0.00
19/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1871	2	2	2	0.00
19/09/2024	R214 On 07-November-24			Bond Future	10.58	69.6794	69.9246	69.6794	19,224.00
19/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10489	10	10	10	0.00
19/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10535	10	11	10	0.00
19/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10444	10	10	10	0.00
19/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
19/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
19/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
19/09/2024	R214 On 06-February-25			Bond Future	10.65	71.1116	71.3624	71.1116	0.00
19/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10620	10	11	10	0.00
19/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14450	14	14	14	0.00
19/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8594	8	9	8	554.00
19/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6367	6	6	6	554.00
19/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	413	0	0	0	0.00
19/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	16	0	0	0	554.00
19/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	195	0	0	0	0.00
19/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	99	0	0	0	0.00
19/09/2024	R214 On 08-May-25			Bond Future	10.72	69.2190	69.4755	69.2190	0.00
19/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9148	9	9	9	0.00
19/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	487	1	0	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
19/09/2024	R214 On 07-August-25			Bond Future	10.81	70.5563	70.8186	70.5563	0.00
19/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11344	11	11	11	0.00
19/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	612	1	1	1	0.00
19/09/2024	R214 On 06-November-25			Bond Future	10.90	68.6005	68.8685	68.6005	0.00
19/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6345	6	6	6	0.00
19/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2409	3	2	3	0.00
19/09/2024	R248 On 07-November-24			Bond Future	10.72	84.6366	84.9434	84.6366	250,835.00
19/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13043	13	13	13	0.00
19/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13097	13	13	13	0.00
19/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12988	13	13	13	0.00
19/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	2	0	0	0	0.00
19/09/2024	R248 On 06-February-25			Bond Future	10.79	86.3763	86.6900	86.3763	10,002.00
19/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12250	12	12	12	0.00
19/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1058	1	1	1	660.00
19/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3409	3	3	3	660.00
19/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6848	7	7	7	0.00
19/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	733	1	1	1	660.00
19/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1952	2	2	2	0.00
19/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4761	5	5	5	0.00
19/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	176	0	0	0	0.00
19/09/2024	R248 On 08-May-25			Bond Future	10.87	83.6428	83.9638	83.6428	0.00
19/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11485	11	11	11	0.00
19/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	578	1	1	1	0.00
19/09/2024	R248 On 07-August-25			Bond Future	10.96	85.2584	85.5866	85.2584	0.00
19/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14280	14	14	14	0.00
19/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	728	1	1	1	0.00
19/09/2024	R248 On 06-November-25			Bond Future	11.05	82.4398	82.7749	82.4398	0.00
19/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7499	7	7	7	0.00
19/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	2966	3	3	3	0.00
19/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	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
19/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00