



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: 20/09/2024 TO: 20/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	2025 On 07-November-24			Bond Future	185.04	185.0511	185.0406	185.0511	9,240.00
20/09/2024	2029 On 07-November-24			Bond Future	134.17	134.2392	134.1712	134.2392	7,884.00
20/09/2024	2029 On 06-February-25			Bond Future	136.97	137.0323	136.9669	137.0323	0.00
20/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4567	5	5	5	0.00
20/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2029 On 08-May-25			Bond Future	138.30	138.3617	138.3019	138.3617	0.00
20/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	452	1	0	1	0.00
20/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2029 On 07-August-25			Bond Future	141.02	141.0715	141.0245	141.0715	0.00
20/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3614	4	4	4	0.00
20/09/2024	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
20/09/2024	2029 On 06-November-25			Bond Future	142.31	142.3470	142.3137	142.3470	0.00
20/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2524	3	3	3	0.00
20/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2030 On 07-November-24			Bond Future	8.88	98.6031	98.6247	98.6031	180,937.00
20/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7159	7	7	7	0.00
20/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7195	7	7	7	0.00
20/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7122	7	7	7	0.00
20/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7013	7	7	7	600.00
20/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11269	11	11	11	0.00
20/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5171	5	5	5	600.00
20/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
20/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	12	0	0	0	0.00
20/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
20/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2030 On 06-February-25			Bond Future	8.91	96.6206	96.6457	96.6206	0.00
20/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6617	7	7	7	0.00
20/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1947	2	2	2	800.00
20/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3362	3	3	3	0.00
20/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	935	1	1	1	800.00
20/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	914	1	1	1	0.00
20/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	411	0	0	0	800.00
20/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1830	2	2	2	0.00
20/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	77	0	0	0	0.00
20/09/2024	2030 On 08-May-25			Bond Future	8.97	98.5372	98.5677	98.5372	0.00
20/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4087	4	4	4	0.00
20/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10035	10	10	10	0.00
20/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5206	5	5	5	1,640.00
20/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6374	6	6	6	2,280.00
20/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1199	1	1	1	800.00
20/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2153	2	2	2	800.00
20/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4259	4	4	4	0.00
20/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11354	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
20/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	20	0	0	0	2,280.00
20/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	266	0	0	0	0.00
20/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	577	1	1	1	800.00
20/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2277	2	2	2	0.00
20/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1380	1	1	1	0.00
20/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	45	0	0	0	1,640.00
20/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	406	0	0	0	0.00
20/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	617	1	1	1	0.00
20/09/2024	2030 On 07-August-25			Bond Future	9.05	96.4323	96.4734	96.4323	0.00
20/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7301	7	7	7	0.00
20/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10217	10	10	10	0.00
20/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5513	5	6	5	1,054.00
20/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	99	0	0	0	1,054.00
20/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	624	1	1	1	0.00
20/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	358	0	0	0	0.00
20/09/2024	2030 On 06-November-25			Bond Future	9.13	98.2696	98.3215	98.2696	0.00
20/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2978	3	3	3	0.00
20/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1624	2	2	2	0.00
20/09/2024	2032 On 07-November-24			Bond Future	9.56	94.0990	94.1527	94.0990	101,428.00
20/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9002	9	9	9	0.00
20/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8958	9	9	9	0.00
20/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9045	9	9	9	0.00
20/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9694	10	10	10	1,615.00
20/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16727	17	17	17	0.00
20/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5115	5	5	5	0.00
20/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7377	7	7	7	600.00
20/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9565	10	10	10	600.00
20/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15122	15	15	15	0.00
20/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2190	2	2	2	100.00
20/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1656	2	2	2	50.00
20/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2042	2	2	2	0.00
20/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	542	0	1	0	0.00
20/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	494	0	0	0	0.00
20/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	695	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
20/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
20/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	6	0	0	0	0.00
20/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	24	0	0	0	0.00
20/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	90	0	0	0	200.00
20/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
20/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	5	0	0	0	0.00
20/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	9	0	0	0	0.00
20/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	10	0	0	0	0.00
20/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	9	0	0	0	0.00
20/09/2024	2032 On 06-February-25			Bond Future	9.61	96.0340	96.0916	96.0340	0.00
20/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9612	10	10	10	0.00
20/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2645	3	3	3	800.00
20/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5111	5	5	5	0.00
20/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1310	1	1	1	800.00
20/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1176	1	1	1	0.00
20/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	433	0	0	0	800.00
20/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2259	2	2	2	0.00
20/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	68	0	0	0	0.00
20/09/2024	2032 On 08-May-25			Bond Future	9.69	93.7766	93.8401	93.7766	0.00
20/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6165	6	6	6	0.00
20/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2860	3	3	3	800.00
20/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6387	6	6	6	0.00
20/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1625	2	2	2	800.00
20/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1782	2	2	2	0.00
20/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	590	1	1	1	800.00
20/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2908	3	3	3	0.00
20/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	630	1	1	1	0.00
20/09/2024	2032 On 07-August-25			Bond Future	9.78	95.5890	95.6633	95.5890	0.00
20/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9983	10	10	10	0.00
20/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	451	0	0	0	0.00
20/09/2024	2032 On 06-November-25			Bond Future	9.88	93.2503	93.3358	93.2503	0.00
20/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4557	4	5	4	0.00
20/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2217	2	2	2	0.00
20/09/2024	2033 On 07-November-24			Bond Future	127.73	127.8393	127.7338	127.8393	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
20/09/2024	2033 On 06-February-25			Bond Future	130.40	130.4992	130.3954	130.4992	0.00
20/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5455	6	5	6	0.00
20/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2033 On 08-May-25			Bond Future	131.50	131.5982	131.4988	131.5982	0.00
20/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	879	1	1	1	0.00
20/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2033 On 07-August-25			Bond Future	134.09	134.1755	134.0875	134.1755	0.00
20/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5438	6	5	6	0.00
20/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2033 On 06-November-25			Bond Future	135.14	135.2158	135.1399	135.2158	0.00
20/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2000	2	2	2	0.00
20/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2037 On 07-November-24			Bond Future	10.52	88.5019	88.6311	88.5019	215,422.00
20/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11390	11	11	11	0.00
20/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11440	11	11	11	0.00
20/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11340	11	11	11	0.00
20/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2037 On 06-February-25			Bond Future	10.60	86.0611	86.1956	86.0611	0.00
20/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11836	12	12	12	0.00
20/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	102	0	0	0	0.00
20/09/2024	2037 On 08-May-25			Bond Future	10.69	87.7678	87.9094	87.7678	3,975.00
20/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9209	9	9	9	0.00
20/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14060	14	14	14	7,500.00
20/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10550	10	11	10	15,000.00
20/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13843	14	14	14	7,500.00
20/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	186	0	0	0	0.00
20/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	484	0	0	0	0.00
20/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	173	0	0	0	0.00
20/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	651	1	1	1	0.00
20/09/2024	2037 On 07-August-25			Bond Future	10.80	85.2034	85.3566	85.2034	0.00
20/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12253	12	12	12	0.00
20/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8803	9	9	9	0.00

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20/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5855	6	6	6	0.00
20/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2995	3	3	3	2,341.00
20/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3250	3	3	3	200.00
20/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4177	4	4	4	0.00
20/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2354	2	2	2	2,541.00
20/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4455	4	4	4	0.00
20/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1340	1	1	1	2,541.00
20/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	669	1	1	1	0.00
20/09/2024	2037 On 06-November-25			Bond Future	10.91	86.8253	86.9905	86.8253	0.00
20/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6677	6	7	6	0.00
20/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2693	3	3	3	0.00
20/09/2024	2038 On 07-November-24			Bond Future	140.60	140.3054	140.6029	140.3054	3,232.00
20/09/2024	2038 On 06-February-25			Bond Future	141.43	141.1171	141.4251	141.1171	0.00
20/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6195	6	6	6	0.00
20/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2038 On 08-May-25			Bond Future	144.27	143.9522	144.2736	143.9522	0.00
20/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4594	4	5	4	0.00
20/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2038 On 07-August-25			Bond Future	144.96	144.6187	144.9613	144.6187	0.00
20/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5401	5	5	5	0.00
20/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2038 On 06-November-25			Bond Future	147.78	147.4129	147.7768	147.4129	0.00
20/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3897	4	4	4	0.00
20/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2040 On 07-November-24			Bond Future	10.76	89.5327	89.4699	89.5327	113,496.00
20/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12421	12	12	12	0.00
20/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12369	12	12	12	0.00
20/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12474	13	12	13	0.00
20/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13977	14	14	14	0.00
20/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8323	8	8	8	640.00
20/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11087	11	11	11	0.00
20/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	6	0	0	0	640.00
20/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	1	0	0	0	640.00
20/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	31	0	0	0	0.00

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20/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2040 On 06-February-25			Bond Future	10.84	86.8624	86.8010	86.8624	14.00
20/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12502	13	13	13	0.00
20/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3084	3	3	3	780.00
20/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6207	6	6	6	0.00
20/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8709	9	9	9	0.00
20/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	400	0	0	0	780.00
20/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	803	1	1	1	780.00
20/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2027	2	2	2	0.00
20/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	127	0	0	0	0.00
20/09/2024	2040 On 08-May-25			Bond Future	10.93	88.5848	88.5266	88.5848	3,900.00
20/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10652	11	11	11	0.00
20/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14390	14	14	14	7,500.00
20/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11224	11	11	11	15,000.00
20/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14711	15	15	15	7,500.00
20/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	224	0	0	0	0.00
20/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	557	1	1	1	0.00
20/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	247	0	0	0	0.00
20/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	625	1	1	1	0.00
20/09/2024	2040 On 07-August-25			Bond Future	11.04	85.7854	85.7351	85.7854	0.00
20/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13428	13	13	13	0.00
20/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	715	1	1	1	0.00
20/09/2024	2040 On 06-November-25			Bond Future	11.14	87.4180	87.3757	87.4180	0.00
20/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7203	7	7	7	0.00
20/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3001	3	3	3	0.00
20/09/2024	2044 On 07-November-24			Bond Future	10.82	85.8747	85.8091	85.8747	76,838.00
20/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12684	13	13	13	0.00
20/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12737	13	13	13	0.00
20/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12632	13	13	13	0.00
20/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7624	8	8	8	0.00
20/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9057	9	9	9	0.00
20/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10462	11	10	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
20/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	11	0	0	0	11,405.00
20/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	26	0	0	0	9,540.00
20/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	58	0	0	0	13,875.00
20/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	3	0	0	0	0.00
20/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	2	0	0	0	0.00
20/09/2024	2044 On 06-February-25			Bond Future	10.90	83.2545	83.1902	83.2545	0.00
20/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12863	13	13	13	0.00
20/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7605	8	8	8	449.00
20/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10200	10	10	10	449.00
20/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16408	16	16	16	0.00
20/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	30	0	0	0	449.00
20/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	275	0	0	0	0.00
20/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	559	1	1	1	0.00
20/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	132	0	0	0	0.00
20/09/2024	2044 On 08-May-25			Bond Future	10.98	84.9053	84.8439	84.9053	0.00
20/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11159	11	11	11	0.00
20/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9618	10	10	10	0.00
20/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6100	6	6	6	0.00
20/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3142	3	3	3	2,490.00
20/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1788	2	2	2	2,490.00
20/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3579	3	4	3	0.00
20/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	868	1	1	1	2,490.00
20/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	640	1	1	1	0.00
20/09/2024	2044 On 07-August-25			Bond Future	11.08	82.1601	82.1061	82.1601	0.00
20/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13817	14	14	14	0.00
20/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	748	1	1	1	0.00
20/09/2024	2044 On 06-November-25			Bond Future	11.18	83.7236	83.6771	83.7236	0.00
20/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7514	7	8	7	0.00
20/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3126	3	3	3	0.00
20/09/2024	2046 On 07-November-24			Bond Future	121.38	121.0188	121.3793	121.0188	17,748.00
20/09/2024	2046 On 06-February-25			Bond Future	123.91	123.5368	123.9085	123.5368	0.00
20/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9898	10	10	10	0.00
20/09/2024	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
20/09/2024	2046 On 08-May-25			Bond Future	124.17	123.7808	124.1663	123.7808	0.00
20/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2196	2	2	2	0.00
20/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2046 On 07-August-25			Bond Future	126.61	126.2041	126.6095	126.2041	0.00
20/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7920	8	8	8	0.00
20/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2046 On 06-November-25			Bond Future	126.79	126.3611	126.7877	126.3611	0.00
20/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1378	1	1	1	0.00
20/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2050 On 07-November-24			Bond Future	123.08	123.2963	123.0791	123.2963	15,376.00
20/09/2024	2050 On 06-February-25			Bond Future	123.30	123.5136	123.2960	123.5136	582.00
20/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7696	8	8	8	0.00
20/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2050 On 08-May-25			Bond Future	125.78	125.9951	125.7792	125.9951	0.00
20/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4619	5	5	5	0.00
20/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2050 On 07-August-25			Bond Future	125.86	126.0639	125.8567	126.0639	0.00
20/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5967	6	6	6	0.00
20/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/09/2024	2050 On 06-November-25			Bond Future	128.30	128.4993	128.3010	128.4993	0.00
20/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3881	4	4	4	0.00
20/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
20/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	AL37 On 07-November-24			Index Future	1059.33	1059.0880	1059.3330	1059.0880	0.00
20/09/2024	AL37 On 06-February-25			Index Future	1081.14	1080.8600	1081.1430	1080.8600	0.00
20/09/2024	AL37 On 08-May-25			Index Future	1102.67	1102.3280	1102.6700	1102.3280	0.00
20/09/2024	AL37 On 07-August-25			Index Future	1124.13	1123.6740	1124.1340	1123.6740	0.00
20/09/2024	AL37 On 06-November-25			Index Future	1145.75	1145.1700	1145.7530	1145.1700	0.00
20/09/2024	AL7T On 07-November-24			Index Future	1275.65	1274.7020	1275.6530	1274.7020	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
20/09/2024	AL7T On 06-February-25			Index Future	1301.92	1300.9080	1301.9170	1300.9080	0.00
20/09/2024	AL7T On 08-May-25			Index Future	1327.84	1326.7460	1327.8400	1326.7460	0.00
20/09/2024	AL7T On 07-August-25			Index Future	1353.69	1352.4380	1353.6870	1352.4380	0.00
20/09/2024	AL7T On 06-November-25			Index Future	1379.72	1378.3090	1379.7200	1378.3090	0.00
20/09/2024	ALBI On 07-November-24			Index Future	1102.87	1102.7410	1102.8680	1102.7410	121.00
20/09/2024	ALBI On 06-February-25			Index Future	1125.58	1125.4120	1125.5750	1125.4120	0.00
20/09/2024	ALBI On 08-May-25			Index Future	1147.99	1147.7640	1147.9870	1147.7640	0.00
20/09/2024	ALBI On 07-August-25			Index Future	1170.33	1169.9900	1170.3330	1169.9900	0.00
20/09/2024	ALBI On 06-November-25			Index Future	1192.84	1192.3710	1192.8400	1192.3710	0.00
20/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	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
20/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	CR33 On 31-March-33			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/09/2024	CR38 On 31-March-38			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	ES33 On 07-November-24			Bond Future	10.80	82.5899	82.6951	82.5899	0.00
20/09/2024	ES33 On 06-February-25			Bond Future	10.90	84.3083	84.4183	84.3083	0.00
20/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10687	11	11	11	0.00
20/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES33 On 08-May-25			Bond Future	11.02	82.2022	82.3185	82.2022	0.00
20/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7546	7	8	7	0.00
20/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES33 On 07-August-25			Bond Future	11.14	83.8095	83.9365	83.8095	0.00
20/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10132	10	10	10	0.00
20/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES33 On 06-November-25			Bond Future	11.29	81.6294	81.7673	81.6294	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
20/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3117	3	3	3	0.00
20/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES42 On 07-November-24			Bond Future	11.05	80.5062	80.8403	80.5062	0.00
20/09/2024	ES42 On 06-February-25			Bond Future	11.13	82.1807	82.5242	82.1807	0.00
20/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14131	14	14	14	0.00
20/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES42 On 08-May-25			Bond Future	11.23	79.5643	79.9189	79.5643	0.00
20/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11288	11	11	11	0.00
20/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES42 On 07-August-25			Bond Future	11.33	81.1179	81.4876	81.1179	0.00
20/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13215	13	13	13	0.00
20/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/09/2024	ES42 On 06-November-25			Bond Future	11.44	78.4162	78.8016	78.4162	0.00
20/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5468	5	5	5	0.00
20/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/09/2024	GOVI On 07-November-24			GOVI	1085.45	1085.3210	1085.4520	1085.3210	677.00
20/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1366720	137	137	137	0.00
20/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1366620	137	137	137	0.00
20/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1366520	137	137	137	0.00
20/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
20/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
20/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
20/09/2024	GOVI On 06-February-25			GOVI	1107.80	1107.6330	1107.8000	1107.6330	0.00
20/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1358000	136	136	136	0.00
20/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/09/2024	GOVI On 08-May-25			GOVI	1129.86	1129.6320	1129.8580	1129.6320	0.00
20/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1078580	108	108	108	0.00
20/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/09/2024	GOVI On 07-August-25			GOVI	1151.85	1151.5070	1151.8510	1151.5070	0.00
20/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1408510	141	141	141	0.00
20/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/09/2024	GOVI On 06-November-25			GOVI	1174.00	1173.5350	1174.0030	1173.5350	0.00
20/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	620030	62	62	62	0.00
20/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	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
20/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2024	IGOV On 07-November-24			Index Future	373.01	372.9890	373.0050	372.9890	795.00
20/09/2024	IGOV On 06-February-25			Index Future	380.78	380.7480	380.7750	380.7480	0.00
20/09/2024	IGOV On 08-May-25			Index Future	388.45	388.3990	388.4460	388.3990	0.00
20/09/2024	IGOV On 07-August-25			Index Future	396.10	396.0080	396.0950	396.0080	0.00
20/09/2024	IGOV On 06-November-25			Index Future	403.80	403.6690	403.7980	403.6690	0.00
20/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
20/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
20/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
20/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
20/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
20/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
20/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/09/2024	R035 On 07-November-24			Bond Future	10.17	93.5222	93.5872	93.5222	141,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10936	11	11	11	0.00
20/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10886	11	11	11	0.00
20/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10986	11	11	11	0.00
20/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15950	16	16	16	0.00
20/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11035	11	11	11	1,000.00
20/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5375	5	5	5	0.00
20/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	93	0	0	0	11,000.00
20/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
20/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R035 On 06-February-25			Bond Future	10.25	95.4452	95.5144	95.4452	2.00
20/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11586	12	12	12	0.00
20/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6369	6	6	6	0.00
20/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3576	3	4	3	0.00
20/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2451	2	2	2	1,000.00
20/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2192	2	2	2	100.00
20/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2130	2	2	2	0.00
20/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1282	1	1	1	1,100.00
20/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1925	2	2	2	0.00
20/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	517	0	1	0	1,100.00
20/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	93	0	0	0	0.00
20/09/2024	R035 On 08-May-25			Bond Future	10.33	92.8294	92.9046	92.8294	0.00
20/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8479	8	8	8	0.00
20/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8132	8	8	8	0.00
20/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5028	5	5	5	0.00
20/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3201	3	3	3	150.00
20/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7104	7	7	7	400.00
20/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12494	12	12	12	0.00
20/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15314	15	15	15	0.00
20/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	87	0	0	0	400.00
20/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	235	0	0	0	400.00
20/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	967	1	1	1	0.00
20/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1597	1	2	1	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2594	2	3	2	0.00
20/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	760	1	1	1	150.00
20/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	702	1	1	1	0.00
20/09/2024	R035 On 07-August-25			Bond Future	10.43	94.6238	94.7100	94.6238	0.00
20/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11946	12	12	12	0.00
20/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	607	1	1	1	0.00
20/09/2024	R035 On 06-November-25			Bond Future	10.54	91.9215	92.0188	91.9215	0.00
20/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6176	6	6	6	0.00
20/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2668	3	3	3	0.00
20/09/2024	R053 On 07-November-24			Bond Future	10.75	109.1331	109.0435	109.1331	3,664.00
20/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16615	17	17	17	0.00
20/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	16685	17	17	17	0.00
20/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16546	17	17	17	0.00
20/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	5	0	0	0	0.00
20/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	4	0	0	0	0.00
20/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	5	0	0	0	0.00
20/09/2024	R053 On 06-February-25			Bond Future	10.82	111.3771	111.2891	111.3771	0.00
20/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17103	17	17	17	0.00
20/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	194	0	0	0	0.00
20/09/2024	R053 On 08-May-25			Bond Future	10.90	107.7206	107.6363	107.7206	0.00
20/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14927	15	15	15	0.00
20/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	858	1	1	1	0.00
20/09/2024	R053 On 07-August-25			Bond Future	10.99	109.8014	109.7265	109.8014	0.00
20/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17895	18	18	18	0.00
20/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1002	1	1	1	0.00
20/09/2024	R053 On 06-November-25			Bond Future	11.08	106.0297	105.9646	106.0297	0.00
20/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9722	10	10	10	0.00
20/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3971	4	4	4	0.00
20/09/2024	R186 On 07-November-24			Bond Future	7.96	108.9797	108.9573	108.9797	160,360.00
20/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2299	2	2	2	0.00
20/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2280	2	2	2	0.00
20/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2318	2	2	2	0.00
20/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	7	0	0	0	0.00
20/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	7	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
20/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	7	0	0	0	0.00
20/09/2024	R186 On 06-February-25			Bond Future	7.90	105.9082	105.8887	105.9082	0.00
20/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2072	2	2	2	0.00
20/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	122	0	0	0	0.00
20/09/2024	R186 On 08-May-25			Bond Future	7.88	108.0097	107.9951	108.0097	0.00
20/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1257	1	1	1	0.00
20/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	360	0	0	0	0.00
20/09/2024	R186 On 07-August-25			Bond Future	7.88	104.7877	104.7836	104.7877	0.00
20/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2389	2	2	2	0.00
20/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3047	3	3	3	0.00
20/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1891	2	2	2	1,983.00
20/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	38	0	0	0	1,983.00
20/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	174	0	0	0	0.00
20/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	93	0	0	0	0.00
20/09/2024	R186 On 06-November-25			Bond Future	7.90	106.7843	106.7911	106.7843	0.00
20/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	754	1	1	1	0.00
20/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	514	1	1	1	0.00
20/09/2024	R202 On 07-November-24			Bond Future	271.40	271.8325	271.4000	271.8325	2,010.00
20/09/2024	R202 On 06-February-25			Bond Future	271.86	272.2957	271.8627	272.2957	0.00
20/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5073	6	5	6	0.00
20/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R202 On 08-May-25			Bond Future	277.34	277.7670	277.3388	277.7670	0.00
20/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5029	5	5	5	0.00
20/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R202 On 07-August-25			Bond Future	277.50	277.9044	277.4958	277.9044	0.00
20/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5896	6	6	6	0.00
20/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R202 On 06-November-25			Bond Future	282.89	283.2740	282.8860	283.2740	0.00
20/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7246	8	7	8	0.00
20/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R209 On 07-November-24			Bond Future	10.29	73.8745	73.9873	73.8745	17,255.00
20/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9458	9	9	9	0.00
20/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9503	9	10	9	0.00
20/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9414	9	9	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1984	2	2	2	100.00
20/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3855	4	4	4	0.00
20/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	173	0	0	0	100.00
20/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	610	1	1	1	0.00
20/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	3	0	0	0	0.00
20/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	3	0	0	0	0.00
20/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	3	0	0	0	0.00
20/09/2024	R209 On 06-February-25			Bond Future	10.36	75.3936	75.5110	75.3936	0.00
20/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10100	10	10	10	0.00
20/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	97	0	0	0	0.00
20/09/2024	R209 On 08-May-25			Bond Future	10.44	73.7359	73.8594	73.7359	0.00
20/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7684	8	8	8	0.00
20/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	605	1	1	1	0.00
20/09/2024	R209 On 07-August-25			Bond Future	10.53	75.1611	75.2945	75.1611	0.00
20/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10606	10	11	10	0.00
20/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	590	1	1	1	0.00
20/09/2024	R209 On 06-November-25			Bond Future	10.62	73.4419	73.5855	73.4419	0.00
20/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5579	5	6	5	0.00
20/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2423	2	2	2	0.00
20/09/2024	R210 On 07-November-24			Bond Future	242.55	242.7312	242.5501	242.7312	1,601.00
20/09/2024	R210 On 06-February-25			Bond Future	247.60	247.7816	247.6042	247.7816	0.00
20/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7994	8	8	8	0.00
20/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R210 On 08-May-25			Bond Future	249.20	249.3678	249.1992	249.3678	0.00
20/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1169	1	1	1	0.00
20/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R210 On 07-August-25			Bond Future	254.10	254.2507	254.1041	254.2507	0.00
20/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5664	6	6	6	0.00
20/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R210 On 06-November-25			Bond Future	255.58	255.7066	255.5835	255.7066	0.00
20/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3443	4	3	4	0.00
20/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/09/2024	R213 On 07-November-24			Bond Future	9.26	90.7746	90.7991	90.7746	77,367.00
20/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8117	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
20/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8079	8	8	8	0.00
20/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8156	8	8	8	0.00
20/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	6	0	0	0	0.00
20/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	7	0	0	0	0.00
20/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	7	0	0	0	0.00
20/09/2024	R213 On 06-February-25			Bond Future	9.31	92.6411	92.6690	92.6411	0.00
20/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8234	8	8	8	0.00
20/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	61	0	0	0	0.00
20/09/2024	R213 On 08-May-25			Bond Future	9.37	90.9228	90.9558	90.9228	0.00
20/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5128	5	5	5	0.00
20/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	562	1	1	1	0.00
20/09/2024	R213 On 07-August-25			Bond Future	9.45	92.6811	92.7239	92.6811	0.00
20/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8633	9	9	9	0.00
20/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	376	0	0	0	0.00
20/09/2024	R213 On 06-November-25			Bond Future	9.55	90.8950	90.9480	90.8950	0.00
20/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3789	4	4	4	0.00
20/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1910	2	2	2	0.00
20/09/2024	R214 On 07-November-24			Bond Future	10.59	69.9246	69.8693	69.9246	19,050.00
20/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10435	10	10	10	0.00
20/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10480	11	10	11	0.00
20/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10389	10	10	10	0.00
20/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	2	0	0	0	0.00
20/09/2024	R214 On 06-February-25			Bond Future	10.66	71.3624	71.3081	71.3624	0.00
20/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10580	11	11	11	0.00
20/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14395	14	14	14	0.00
20/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8564	9	9	9	554.00
20/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6356	6	6	6	554.00
20/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	455	0	0	0	0.00
20/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	16	0	0	0	554.00
20/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	219	0	0	0	0.00
20/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	113	0	0	0	0.00
20/09/2024	R214 On 08-May-25			Bond Future	10.73	69.4755	69.4236	69.4755	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
20/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9143	9	9	9	0.00
20/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	533	0	1	0	0.00
20/09/2024	R214 On 07-August-25			Bond Future	10.81	70.8186	70.7728	70.8186	0.00
20/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11335	11	11	11	0.00
20/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	649	1	1	1	0.00
20/09/2024	R214 On 06-November-25			Bond Future	10.91	68.8685	68.8288	68.8685	0.00
20/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6389	6	6	6	0.00
20/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2492	2	2	2	0.00
20/09/2024	R248 On 07-November-24			Bond Future	10.73	84.9434	84.8745	84.9434	253,335.00
20/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12974	13	13	13	0.00
20/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13029	13	13	13	0.00
20/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12920	13	13	13	0.00
20/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	3	0	0	0	0.00
20/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	3	0	0	0	0.00
20/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	3	0	0	0	0.00
20/09/2024	R248 On 06-February-25			Bond Future	10.80	86.6900	86.6223	86.6900	10,002.00
20/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12211	12	12	12	0.00
20/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3464	3	3	3	660.00
20/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6860	7	7	7	0.00
20/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1101	1	1	1	660.00
20/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2075	2	2	2	0.00
20/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4871	5	5	5	0.00
20/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	812	1	1	1	660.00
20/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	205	0	0	0	0.00
20/09/2024	R248 On 08-May-25			Bond Future	10.88	83.9638	83.8989	83.9638	0.00
20/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11543	11	12	11	0.00
20/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	700	1	1	1	0.00
20/09/2024	R248 On 07-August-25			Bond Future	10.97	85.5866	85.5290	85.5866	0.00
20/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14241	14	14	14	0.00
20/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	746	1	1	1	0.00
20/09/2024	R248 On 06-November-25			Bond Future	11.06	82.7749	82.7248	82.7749	0.00
20/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7668	7	8	7	0.00
20/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3186	3	3	3	0.00
20/09/2024	X038 On 31-January-38			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>
20/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00