



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: 17/10/2024 TO: 17/10/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	2025 On 07-November-24			Bond Future	185.06	185.0424	185.0592	185.0424	9,276.00
17/10/2024	2029 On 07-November-24			Bond Future	133.41	133.5170	133.4102	133.5170	7,602.00
17/10/2024	2029 On 06-February-25			Bond Future	136.17	136.2775	136.1691	136.2775	6,730.00
17/10/2024	2029 On 06-February-25	132.40	Call	Bond Future	3769	4	4	4	0.00
17/10/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2029 On 08-May-25			Bond Future	137.51	137.6234	137.5134	137.6234	0.00
17/10/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
17/10/2024	2029 On 08-May-25	137.85	Put	Bond Future	337	0	0	0	0.00
17/10/2024	2029 On 07-August-25			Bond Future	140.23	140.3440	140.2324	140.3440	0.00
17/10/2024	2029 On 07-August-25	137.41	Call	Bond Future	2822	3	3	3	0.00
17/10/2024	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
17/10/2024	2029 On 06-November-25			Bond Future	141.50	141.6132	141.5001	141.6132	0.00
17/10/2024	2029 On 06-November-25	139.79	Call	Bond Future	1710	2	2	2	0.00
17/10/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2030 On 07-November-24			Bond Future	9.30	97.2510	96.9537	97.2510	143,242.00
17/10/2024	2030 On 07-November-24	10.75	Call	Bond Future	5486	6	5	6	0.00
17/10/2024	2030 On 07-November-24	10.74	Call	Bond Future	5450	6	5	6	0.00
17/10/2024	2030 On 07-November-24	10.76	Call	Bond Future	5523	6	6	6	0.00
17/10/2024	2030 On 07-November-24	10.21	Call	Bond Future	3492	4	3	4	600.00
17/10/2024	2030 On 07-November-24	10.71	Call	Bond Future	5340	6	5	6	600.00
17/10/2024	2030 On 07-November-24	11.91	Call	Bond Future	9598	10	10	10	0.00
17/10/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
17/10/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2030 On 07-November-24	10.21	Put	Bond Future	4	0	0	0	0.00
17/10/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2030 On 06-February-25			Bond Future	9.36	95.2277	94.9249	95.2277	121,725.00
17/10/2024	2030 On 06-February-25	10.68	Call	Bond Future	4905	5	5	5	0.00
17/10/2024	2030 On 06-February-25	8.68	Call	Bond Future	240	0	0	0	800.00
17/10/2024	2030 On 06-February-25	9.18	Call	Bond Future	778	1	1	1	800.00
17/10/2024	2030 On 06-February-25	9.69	Call	Bond Future	1852	2	2	2	0.00
17/10/2024	2030 On 06-February-25	9.69	Put	Bond Future	622	1	1	1	800.00
17/10/2024	2030 On 06-February-25	9.18	Put	Bond Future	1466	1	1	1	0.00
17/10/2024	2030 On 06-February-25	8.68	Put	Bond Future	2855	3	3	3	0.00
17/10/2024	2030 On 06-February-25	10.68	Put	Bond Future	86	0	0	0	0.00
17/10/2024	2030 On 08-May-25			Bond Future	9.45	97.1390	96.8304	97.1390	0.00
17/10/2024	2030 On 08-May-25	9.93	Call	Bond Future	2579	3	3	3	0.00
17/10/2024	2030 On 08-May-25	11.86	Call	Bond Future	8305	9	8	9	0.00
17/10/2024	2030 On 08-May-25	10.31	Call	Bond Future	3596	4	4	4	1,640.00
17/10/2024	2030 On 08-May-25	12.28	Call	Bond Future	9618	10	10	10	0.00
17/10/2024	2030 On 08-May-25	10.69	Call	Bond Future	4701	5	5	5	2,280.00
17/10/2024	2030 On 08-May-25	9.18	Call	Bond Future	1024	1	1	1	800.00
17/10/2024	2030 On 08-May-25	9.99	Call	Bond Future	2732	3	3	3	0.00
17/10/2024	2030 On 08-May-25	8.68	Call	Bond Future	436	1	0	1	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	2030 On 08-May-25	9.18	Put	Bond Future	1988	2	2	2	0.00
17/10/2024	2030 On 08-May-25	8.68	Put	Bond Future	3252	3	3	3	0.00
17/10/2024	2030 On 08-May-25	9.99	Put	Bond Future	787	1	1	1	800.00
17/10/2024	2030 On 08-May-25	12.28	Put	Bond Future	22	0	0	0	2,280.00
17/10/2024	2030 On 08-May-25	10.69	Put	Bond Future	331	0	0	0	0.00
17/10/2024	2030 On 08-May-25	11.86	Put	Bond Future	52	0	0	0	1,640.00
17/10/2024	2030 On 08-May-25	10.31	Put	Bond Future	532	0	1	0	0.00
17/10/2024	2030 On 08-May-25	9.93	Put	Bond Future	846	1	1	1	0.00
17/10/2024	2030 On 07-August-25			Bond Future	9.55	95.0251	94.7109	95.0251	0.00
17/10/2024	2030 On 07-August-25	11.11	Call	Bond Future	5644	6	6	6	0.00
17/10/2024	2030 On 07-August-25	12.12	Call	Bond Future	8485	9	8	9	0.00
17/10/2024	2030 On 07-August-25	10.48	Call	Bond Future	3942	4	4	4	1,054.00
17/10/2024	2030 On 07-August-25	12.12	Put	Bond Future	129	0	0	0	1,054.00
17/10/2024	2030 On 07-August-25	10.48	Put	Bond Future	815	1	1	1	0.00
17/10/2024	2030 On 07-August-25	11.11	Put	Bond Future	464	0	0	0	0.00
17/10/2024	2030 On 06-November-25			Bond Future	9.68	96.8400	96.5203	96.8400	0.00
17/10/2024	2030 On 06-November-25	9.54	Call	Bond Future	1796	2	2	2	0.00
17/10/2024	2030 On 06-November-25	9.54	Put	Bond Future	2242	2	2	2	0.00
17/10/2024	2032 On 07-November-24			Bond Future	9.98	92.4481	92.0593	92.4481	60,662.00
17/10/2024	2032 On 07-November-24	11.48	Call	Bond Future	6900	7	7	7	0.00
17/10/2024	2032 On 07-November-24	11.49	Call	Bond Future	6944	7	7	7	0.00
17/10/2024	2032 On 07-November-24	11.47	Call	Bond Future	6856	7	7	7	0.00
17/10/2024	2032 On 07-November-24	11.64	Call	Bond Future	7596	8	8	8	1,615.00
17/10/2024	2032 On 07-November-24	13.36	Call	Bond Future	14634	15	15	15	0.00
17/10/2024	2032 On 07-November-24	10.60	Call	Bond Future	2992	3	3	3	0.00
17/10/2024	2032 On 07-November-24	11.61	Call	Bond Future	7466	8	7	8	600.00
17/10/2024	2032 On 07-November-24	12.95	Call	Bond Future	13028	13	13	13	0.00
17/10/2024	2032 On 07-November-24	11.11	Call	Bond Future	5265	6	5	6	600.00
17/10/2024	2032 On 07-November-24	9.75	Call	Bond Future	208	0	0	0	50.00
17/10/2024	2032 On 07-November-24	9.90	Call	Bond Future	471	1	0	1	100.00
17/10/2024	2032 On 07-November-24	9.86	Call	Bond Future	388	1	0	1	0.00
17/10/2024	2032 On 07-November-24	9.86	Put	Bond Future	981	1	1	1	0.00
17/10/2024	2032 On 07-November-24	9.90	Put	Bond Future	869	1	1	1	0.00
17/10/2024	2032 On 07-November-24	9.75	Put	Bond Future	1340	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
17/10/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
17/10/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
17/10/2024	2032 On 07-November-24	11.11	Put	Bond Future	6	0	0	0	0.00
17/10/2024	2032 On 07-November-24	10.60	Put	Bond Future	62	0	0	0	200.00
17/10/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
17/10/2024	2032 On 07-November-24	11.64	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2032 On 07-November-24	11.47	Put	Bond Future	1	0	0	0	0.00
17/10/2024	2032 On 07-November-24	11.49	Put	Bond Future	1	0	0	0	0.00
17/10/2024	2032 On 07-November-24	11.48	Put	Bond Future	1	0	0	0	0.00
17/10/2024	2032 On 06-February-25			Bond Future	10.06	94.3366	93.9403	94.3366	78,692.00
17/10/2024	2032 On 06-February-25	11.72	Call	Bond Future	7470	8	7	8	0.00
17/10/2024	2032 On 06-February-25	9.42	Call	Bond Future	352	0	0	0	800.00
17/10/2024	2032 On 06-February-25	9.92	Call	Bond Future	1127	1	1	1	800.00
17/10/2024	2032 On 06-February-25	10.61	Call	Bond Future	3130	3	3	3	0.00
17/10/2024	2032 On 06-February-25	10.61	Put	Bond Future	604	1	1	1	800.00
17/10/2024	2032 On 06-February-25	9.92	Put	Bond Future	1809	2	2	2	0.00
17/10/2024	2032 On 06-February-25	9.42	Put	Bond Future	3452	3	3	3	0.00
17/10/2024	2032 On 06-February-25	11.72	Put	Bond Future	78	0	0	0	0.00
17/10/2024	2032 On 08-May-25			Bond Future	10.16	92.0665	91.6626	92.0665	0.00
17/10/2024	2032 On 08-May-25	10.91	Call	Bond Future	4188	4	4	4	0.00
17/10/2024	2032 On 08-May-25	9.42	Call	Bond Future	620	1	1	1	800.00
17/10/2024	2032 On 08-May-25	9.92	Call	Bond Future	1414	2	1	2	800.00
17/10/2024	2032 On 08-May-25	10.97	Call	Bond Future	4392	5	4	5	0.00
17/10/2024	2032 On 08-May-25	10.97	Put	Bond Future	773	1	1	1	800.00
17/10/2024	2032 On 08-May-25	9.92	Put	Bond Future	2514	2	3	2	0.00
17/10/2024	2032 On 08-May-25	9.42	Put	Bond Future	4081	4	4	4	0.00
17/10/2024	2032 On 08-May-25	10.91	Put	Bond Future	830	1	1	1	0.00
17/10/2024	2032 On 07-August-25			Bond Future	10.27	93.8631	93.4517	93.8631	0.00
17/10/2024	2032 On 07-August-25	12.01	Call	Bond Future	7878	8	8	8	0.00
17/10/2024	2032 On 07-August-25	12.01	Put	Bond Future	558	1	1	1	0.00
17/10/2024	2032 On 06-November-25			Bond Future	10.40	91.4957	91.0769	91.4957	0.00
17/10/2024	2032 On 06-November-25	10.42	Call	Bond Future	2950	3	3	3	0.00
17/10/2024	2032 On 06-November-25	10.42	Put	Bond Future	2869	3	3	3	0.00
17/10/2024	2033 On 07-November-24			Bond Future	126.37	126.4548	126.3662	126.4548	6,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	2033 On 06-February-25			Bond Future	128.98	129.0693	128.9794	129.0693	926.00
17/10/2024	2033 On 06-February-25	124.94	Call	Bond Future	4039	4	4	4	0.00
17/10/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2033 On 08-May-25			Bond Future	130.08	130.1696	130.0783	130.1696	5,288.00
17/10/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/10/2024	2033 On 08-May-25	130.62	Put	Bond Future	542	0	1	0	0.00
17/10/2024	2033 On 07-August-25			Bond Future	132.65	132.7428	132.6504	132.7428	0.00
17/10/2024	2033 On 07-August-25	128.65	Call	Bond Future	4000	4	4	4	0.00
17/10/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2033 On 06-November-25			Bond Future	133.67	133.7629	133.6693	133.7629	0.00
17/10/2024	2033 On 06-November-25	133.14	Call	Bond Future	529	1	1	1	0.00
17/10/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2037 On 07-November-24			Bond Future	11.00	86.4342	85.8177	86.4342	84,116.00
17/10/2024	2037 On 07-November-24	12.58	Call	Bond Future	8575	9	9	9	0.00
17/10/2024	2037 On 07-November-24	12.57	Call	Bond Future	8524	9	9	9	0.00
17/10/2024	2037 On 07-November-24	12.59	Call	Bond Future	8625	9	9	9	0.00
17/10/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2037 On 06-February-25			Bond Future	11.09	83.9394	83.3106	83.9394	158,698.00
17/10/2024	2037 On 06-February-25	12.76	Call	Bond Future	8958	10	9	10	0.00
17/10/2024	2037 On 06-February-25	12.76	Put	Bond Future	108	0	0	0	0.00
17/10/2024	2037 On 08-May-25			Bond Future	11.20	85.6237	84.9827	85.6237	3,975.00
17/10/2024	2037 On 08-May-25	12.25	Call	Bond Future	6460	7	6	7	0.00
17/10/2024	2037 On 08-May-25	13.35	Call	Bond Future	11175	12	11	12	7,500.00
17/10/2024	2037 On 08-May-25	12.55	Call	Bond Future	7736	8	8	8	15,000.00
17/10/2024	2037 On 08-May-25	13.30	Call	Bond Future	10962	12	11	12	7,500.00
17/10/2024	2037 On 08-May-25	13.30	Put	Bond Future	232	0	0	0	0.00
17/10/2024	2037 On 08-May-25	12.55	Put	Bond Future	596	1	1	1	0.00
17/10/2024	2037 On 08-May-25	13.35	Put	Bond Future	214	0	0	0	0.00
17/10/2024	2037 On 08-May-25	12.25	Put	Bond Future	829	1	1	1	0.00
17/10/2024	2037 On 07-August-25			Bond Future	11.32	83.0339	82.3808	83.0339	15.00
17/10/2024	2037 On 07-August-25	13.01	Call	Bond Future	9443	10	9	10	0.00
17/10/2024	2037 On 07-August-25	12.17	Call	Bond Future	6146	7	6	7	0.00

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17/10/2024	2037 On 07-August-25	11.42	Call	Bond Future	3546	4	4	4	0.00
17/10/2024	2037 On 07-August-25	10.55	Call	Bond Future	1375	2	1	2	2,341.00
17/10/2024	2037 On 07-August-25	10.64	Call	Bond Future	1547	2	2	2	200.00
17/10/2024	2037 On 07-August-25	11.82	Call	Bond Future	4873	5	5	5	0.00
17/10/2024	2037 On 07-August-25	11.07	Call	Bond Future	2539	3	3	3	0.00
17/10/2024	2037 On 07-August-25	10.34	Call	Bond Future	1033	1	1	1	2,541.00
17/10/2024	2037 On 07-August-25	11.07	Put	Bond Future	3960	4	4	4	2,541.00
17/10/2024	2037 On 07-August-25	10.34	Put	Bond Future	6728	6	7	6	0.00
17/10/2024	2037 On 07-August-25	11.82	Put	Bond Future	2200	2	2	2	2,541.00
17/10/2024	2037 On 07-August-25	10.64	Put	Bond Future	5450	5	5	5	0.00
17/10/2024	2037 On 07-August-25	11.42	Put	Bond Future	3021	3	3	3	2,541.00
17/10/2024	2037 On 07-August-25	10.55	Put	Bond Future	5811	5	6	5	0.00
17/10/2024	2037 On 07-August-25	12.17	Put	Bond Future	1659	1	2	1	2,541.00
17/10/2024	2037 On 07-August-25	13.01	Put	Bond Future	835	1	1	1	0.00
17/10/2024	2037 On 06-November-25			Bond Future	11.45	84.6185	83.9533	84.6185	0.00
17/10/2024	2037 On 06-November-25	11.63	Call	Bond Future	4414	5	4	5	0.00
17/10/2024	2037 On 06-November-25	11.63	Put	Bond Future	3467	3	3	3	0.00
17/10/2024	2038 On 07-November-24			Bond Future	138.84	138.8356	138.8419	138.8356	2,068.00
17/10/2024	2038 On 06-February-25			Bond Future	139.61	139.5997	139.6066	139.5997	1,658.00
17/10/2024	2038 On 06-February-25	135.23	Call	Bond Future	4377	4	4	4	0.00
17/10/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2038 On 08-May-25			Bond Future	142.44	142.4361	142.4438	142.4361	0.00
17/10/2024	2038 On 08-May-25	139.68	Call	Bond Future	2764	3	3	3	0.00
17/10/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2038 On 07-August-25			Bond Future	143.11	143.1015	143.1099	143.1015	0.00
17/10/2024	2038 On 07-August-25	139.56	Call	Bond Future	3550	4	4	4	0.00
17/10/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2038 On 06-November-25			Bond Future	145.88	145.8728	145.8820	145.8728	0.00
17/10/2024	2038 On 06-November-25	143.88	Call	Bond Future	2002	2	2	2	0.00
17/10/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2040 On 07-November-24			Bond Future	11.28	86.6996	86.0998	86.6996	97,465.00
17/10/2024	2040 On 07-November-24	12.85	Call	Bond Future	9049	10	9	10	0.00
17/10/2024	2040 On 07-November-24	12.86	Call	Bond Future	9102	10	9	10	0.00
17/10/2024	2040 On 07-November-24	12.84	Call	Bond Future	8996	10	9	10	0.00

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17/10/2024	2040 On 07-November-24	12.10	Call	Bond Future	4938	6	5	6	640.00
17/10/2024	2040 On 07-November-24	12.60	Call	Bond Future	7712	8	8	8	0.00
17/10/2024	2040 On 07-November-24	13.15	Call	Bond Future	10607	11	11	11	0.00
17/10/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
17/10/2024	2040 On 07-November-24	12.10	Put	Bond Future	17	0	0	0	0.00
17/10/2024	2040 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	640.00
17/10/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2040 On 06-February-25			Bond Future	11.38	83.9596	83.3479	83.9596	66,843.00
17/10/2024	2040 On 06-February-25	12.95	Call	Bond Future	9072	10	9	10	0.00
17/10/2024	2040 On 06-February-25	11.00	Call	Bond Future	924	1	1	1	780.00
17/10/2024	2040 On 06-February-25	11.70	Call	Bond Future	3161	4	3	4	0.00
17/10/2024	2040 On 06-February-25	12.20	Call	Bond Future	5394	6	5	6	0.00
17/10/2024	2040 On 06-February-25	12.20	Put	Bond Future	538	0	1	0	780.00
17/10/2024	2040 On 06-February-25	11.70	Put	Bond Future	1209	1	1	1	780.00
17/10/2024	2040 On 06-February-25	11.00	Put	Bond Future	3321	3	3	3	0.00
17/10/2024	2040 On 06-February-25	12.95	Put	Bond Future	149	0	0	0	0.00
17/10/2024	2040 On 08-May-25			Bond Future	11.49	85.6442	85.0206	85.6442	3,900.00
17/10/2024	2040 On 08-May-25	12.63	Call	Bond Future	7360	8	7	8	0.00
17/10/2024	2040 On 08-May-25	13.43	Call	Bond Future	10973	12	11	12	7,500.00
17/10/2024	2040 On 08-May-25	12.75	Call	Bond Future	7899	8	8	8	15,000.00
17/10/2024	2040 On 08-May-25	13.50	Call	Bond Future	11284	12	11	12	7,500.00
17/10/2024	2040 On 08-May-25	13.50	Put	Bond Future	303	0	0	0	0.00
17/10/2024	2040 On 08-May-25	12.75	Put	Bond Future	738	1	1	1	0.00
17/10/2024	2040 On 08-May-25	13.43	Put	Bond Future	336	0	0	0	0.00
17/10/2024	2040 On 08-May-25	12.63	Put	Bond Future	839	1	1	1	0.00
17/10/2024	2040 On 07-August-25			Bond Future	11.61	82.8040	82.1686	82.8040	16.00
17/10/2024	2040 On 07-August-25	13.29	Call	Bond Future	10087	11	10	11	0.00
17/10/2024	2040 On 07-August-25	13.29	Put	Bond Future	940	1	1	1	0.00
17/10/2024	2040 On 06-November-25			Bond Future	11.74	84.3838	83.7367	84.3838	0.00
17/10/2024	2040 On 06-November-25	11.84	Call	Bond Future	4565	5	5	5	0.00
17/10/2024	2040 On 06-November-25	11.84	Put	Bond Future	4001	4	4	4	0.00
17/10/2024	2044 On 07-November-24			Bond Future	11.41	82.6031	81.9236	82.6031	53,619.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	2044 On 07-November-24	12.91	Call	Bond Future	8797	9	9	9	0.00
17/10/2024	2044 On 07-November-24	12.90	Call	Bond Future	8744	9	9	9	0.00
17/10/2024	2044 On 07-November-24	12.92	Call	Bond Future	8850	10	9	10	0.00
17/10/2024	2044 On 07-November-24	12.25	Call	Bond Future	5160	6	5	6	0.00
17/10/2024	2044 On 07-November-24	12.00	Call	Bond Future	3739	4	4	4	0.00
17/10/2024	2044 On 07-November-24	12.50	Call	Bond Future	6568	7	7	7	0.00
17/10/2024	2044 On 07-November-24	12.50	Put	Bond Future	3	0	0	0	11,405.00
17/10/2024	2044 On 07-November-24	12.00	Put	Bond Future	58	0	0	0	13,875.00
17/10/2024	2044 On 07-November-24	12.25	Put	Bond Future	14	0	0	0	9,540.00
17/10/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2044 On 06-February-25			Bond Future	11.50	79.9046	79.2117	79.9046	40,592.00
17/10/2024	2044 On 06-February-25	13.02	Call	Bond Future	8938	10	9	10	0.00
17/10/2024	2044 On 06-February-25	12.00	Call	Bond Future	4036	5	4	5	449.00
17/10/2024	2044 On 06-February-25	13.75	Call	Bond Future	12439	13	12	13	0.00
17/10/2024	2044 On 06-February-25	12.50	Call	Bond Future	6380	7	6	7	449.00
17/10/2024	2044 On 06-February-25	12.00	Put	Bond Future	969	1	1	1	0.00
17/10/2024	2044 On 06-February-25	13.75	Put	Bond Future	40	0	0	0	449.00
17/10/2024	2044 On 06-February-25	12.50	Put	Bond Future	435	0	0	0	0.00
17/10/2024	2044 On 06-February-25	13.02	Put	Bond Future	185	0	0	0	0.00
17/10/2024	2044 On 08-May-25			Bond Future	11.61	81.5079	80.8014	81.5079	8,697.00
17/10/2024	2044 On 08-May-25	12.72	Call	Bond Future	7403	8	7	8	0.00
17/10/2024	2044 On 08-May-25	12.40	Call	Bond Future	5998	7	6	7	0.00
17/10/2024	2044 On 08-May-25	11.65	Call	Bond Future	3042	3	3	3	0.00
17/10/2024	2044 On 08-May-25	10.92	Call	Bond Future	1057	1	1	1	2,490.00
17/10/2024	2044 On 08-May-25		Call	Bond Future	6.11	0.0091	0.0061	0.0091	0.00
17/10/2024	2044 On 08-May-25		Put	Bond Future	19204.75	18.5012	19.2048	18.5012	0.00
17/10/2024	2044 On 08-May-25	11.65	Put	Bond Future	2772	2	3	2	2,490.00
17/10/2024	2044 On 08-May-25	10.92	Put	Bond Future	5537	5	6	5	0.00
17/10/2024	2044 On 08-May-25	12.40	Put	Bond Future	1291	1	1	1	2,490.00
17/10/2024	2044 On 08-May-25	12.72	Put	Bond Future	927	1	1	1	0.00
17/10/2024	2044 On 07-August-25			Bond Future	11.73	78.7122	77.9923	78.7122	0.00
17/10/2024	2044 On 07-August-25	13.34	Call	Bond Future	9962	11	10	11	0.00
17/10/2024	2044 On 07-August-25	13.34	Put	Bond Future	1008	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
17/10/2024	2044 On 06-November-25			Bond Future	11.85	80.2138	79.4804	80.2138	0.00
17/10/2024	2044 On 06-November-25	11.88	Call	Bond Future	4526	5	5	5	0.00
17/10/2024	2044 On 06-November-25	11.88	Put	Bond Future	4335	4	4	4	0.00
17/10/2024	2046 On 07-November-24			Bond Future	119.07	119.1590	119.0747	119.1590	5,404.00
17/10/2024	2046 On 06-February-25			Bond Future	121.54	121.6225	121.5371	121.6225	17,571.00
17/10/2024	2046 On 06-February-25	114.01	Call	Bond Future	7527	8	8	8	0.00
17/10/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2046 On 08-May-25			Bond Future	121.77	121.8573	121.7706	121.8573	0.00
17/10/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/10/2024	2046 On 08-May-25	121.97	Put	Bond Future	199	0	0	0	0.00
17/10/2024	2046 On 07-August-25			Bond Future	124.18	124.2652	124.1775	124.2652	0.00
17/10/2024	2046 On 07-August-25	118.69	Call	Bond Future	5487	6	5	6	0.00
17/10/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2046 On 06-November-25			Bond Future	124.30	124.3930	124.3039	124.3930	0.00
17/10/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
17/10/2024	2046 On 06-November-25	125.41	Put	Bond Future	1106	1	1	1	0.00
17/10/2024	2050 On 07-November-24			Bond Future	120.68	120.6741	120.6797	120.6741	5,069.00
17/10/2024	2050 On 06-February-25			Bond Future	120.83	120.8220	120.8281	120.8220	14,835.00
17/10/2024	2050 On 06-February-25	115.60	Call	Bond Future	5228	5	5	5	0.00
17/10/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2050 On 08-May-25			Bond Future	123.28	123.2769	123.2838	123.2769	0.00
17/10/2024	2050 On 08-May-25	121.16	Call	Bond Future	2124	2	2	2	0.00
17/10/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2050 On 07-August-25			Bond Future	123.33	123.3179	123.3255	123.3179	0.00
17/10/2024	2050 On 07-August-25	119.89	Call	Bond Future	3435	3	3	3	0.00
17/10/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/10/2024	2050 On 06-November-25			Bond Future	125.71	125.7059	125.7140	125.7059	0.00
17/10/2024	2050 On 06-November-25	124.42	Call	Bond Future	1294	1	1	1	0.00
17/10/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
17/10/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	8657 On 21-December-26			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
17/10/2024	AL37 On 07-November-24			Index Future	1039.33	1042.9650	1039.3320	1042.9650	0.00
17/10/2024	AL37 On 06-February-25			Index Future	1060.57	1064.2720	1060.5680	1064.2720	0.00
17/10/2024	AL37 On 08-May-25			Index Future	1081.88	1085.6500	1081.8770	1085.6500	0.00
17/10/2024	AL37 On 07-August-25			Index Future	1103.03	1106.8730	1103.0300	1106.8730	0.00
17/10/2024	AL37 On 06-November-25			Index Future	1124.18	1128.0950	1124.1840	1128.0950	0.00
17/10/2024	AL7T On 07-November-24			Index Future	1242.27	1249.3460	1242.2650	1249.3460	0.00
17/10/2024	AL7T On 06-February-25			Index Future	1267.65	1274.8690	1267.6480	1274.8690	0.00
17/10/2024	AL7T On 08-May-25			Index Future	1293.12	1300.4780	1293.1170	1300.4780	0.00
17/10/2024	AL7T On 07-August-25			Index Future	1318.40	1325.9000	1318.4010	1325.9000	0.00
17/10/2024	AL7T On 06-November-25			Index Future	1343.69	1351.3210	1343.6850	1351.3210	0.00
17/10/2024	ALBI On 07-November-24			Index Future	1071.61	1077.5960	1071.6130	1077.5960	102.00
17/10/2024	ALBI On 06-February-25			Index Future	1093.51	1099.6090	1093.5090	1099.6090	16.00
17/10/2024	ALBI On 08-May-25			Index Future	1115.48	1121.6980	1115.4800	1121.6980	0.00
17/10/2024	ALBI On 07-August-25			Index Future	1137.29	1143.6250	1137.2900	1143.6250	0.00
17/10/2024	ALBI On 06-November-25			Index Future	1159.10	1165.5520	1159.1000	1165.5520	0.00
17/10/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C050 On 31-December-50			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
17/10/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/10/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	ES33 On 07-November-24			Bond Future	11.19	81.2950	80.7941	81.2950	0.00
17/10/2024	ES33 On 06-February-25			Bond Future	11.31	82.9758	82.4649	82.9758	0.00
17/10/2024	ES33 On 06-February-25	13.34	Call	Bond Future	8733	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
17/10/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES33 On 08-May-25			Bond Future	11.44	80.8616	80.3407	80.8616	0.00
17/10/2024	ES33 On 08-May-25	12.73	Call	Bond Future	5569	6	6	6	0.00
17/10/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES33 On 07-August-25			Bond Future	11.59	82.4580	81.9273	82.4580	0.00
17/10/2024	ES33 On 07-August-25	13.56	Call	Bond Future	8123	9	8	9	0.00
17/10/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES33 On 06-November-25			Bond Future	11.76	80.2558	79.7151	80.2558	0.00
17/10/2024	ES33 On 06-November-25	12.01	Call	Bond Future	1065	2	1	2	0.00
17/10/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES42 On 07-November-24			Bond Future	11.66	77.8011	77.0751	77.8011	0.00
17/10/2024	ES42 On 06-February-25			Bond Future	11.76	79.4097	78.6690	79.4097	0.00
17/10/2024	ES42 On 06-February-25	13.71	Call	Bond Future	10276	11	10	11	0.00
17/10/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES42 On 08-May-25			Bond Future	11.88	76.7562	76.0007	76.7562	0.00
17/10/2024	ES42 On 08-May-25	13.25	Call	Bond Future	7370	8	7	8	0.00
17/10/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES42 On 07-August-25			Bond Future	12.00	78.2703	77.5002	78.2703	0.00
17/10/2024	ES42 On 07-August-25	13.79	Call	Bond Future	9228	10	9	10	0.00
17/10/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/10/2024	ES42 On 06-November-25			Bond Future	12.14	75.5180	74.7333	75.5180	0.00
17/10/2024	ES42 On 06-November-25	12.39	Call	Bond Future	1399	2	1	2	0.00
17/10/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/10/2024	GOVI On 07-November-24			GOVI	1055.14	1060.9320	1055.1440	1060.9320	677.00
17/10/2024	GOVI On 07-November-24	948.80	Call	GOVI	1063440	112	106	112	0.00
17/10/2024	GOVI On 07-November-24	948.78	Call	GOVI	1063640	112	106	112	0.00
17/10/2024	GOVI On 07-November-24	948.79	Call	GOVI	1063540	112	106	112	0.00
17/10/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/10/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/10/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
17/10/2024	GOVI On 06-February-25			GOVI	1076.70	1082.6050	1076.7030	1082.6050	0.00
17/10/2024	GOVI On 06-February-25	972.00	Call	GOVI	1047030	111	105	111	0.00
17/10/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/10/2024	GOVI On 08-May-25			GOVI	1098.34	1104.3520	1098.3360	1104.3520	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
17/10/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	763360	82	76	82	0.00
17/10/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/10/2024	GOVI On 07-August-25			GOVI	1119.81	1125.9400	1119.8120	1125.9400	0.00
17/10/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1088120	115	109	115	0.00
17/10/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/10/2024	GOVI On 06-November-25			GOVI	1141.29	1147.5280	1141.2870	1147.5280	0.00
17/10/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	292870	36	29	36	0.00
17/10/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/10/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2024	IGOV On 07-November-24			Index Future	368.14	368.2510	368.1370	368.2510	896.00
17/10/2024	IGOV On 06-February-25			Index Future	375.75	375.8650	375.7500	375.8650	0.00
17/10/2024	IGOV On 08-May-25			Index Future	383.39	383.5040	383.3890	383.5040	0.00
17/10/2024	IGOV On 07-August-25			Index Future	390.97	391.0880	390.9720	391.0880	0.00
17/10/2024	IGOV On 06-November-25			Index Future	398.56	398.6730	398.5560	398.6730	0.00
17/10/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/10/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/10/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/10/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/10/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/10/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/10/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/10/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/10/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/10/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/10/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/10/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/10/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/10/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	8.3300	91.6700	8.3300	0.00
17/10/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
17/10/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
17/10/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
17/10/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	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
17/10/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/10/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/10/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/10/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/10/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/10/2024	R035 On 07-November-24			Bond Future	10.63	91.5348	90.9324	91.5348	95,957.00
17/10/2024	R035 On 07-November-24	12.18	Call	Bond Future	8279	9	8	9	0.00
17/10/2024	R035 On 07-November-24	12.19	Call	Bond Future	8329	9	8	9	0.00
17/10/2024	R035 On 07-November-24	12.17	Call	Bond Future	8229	9	8	9	0.00
17/10/2024	R035 On 07-November-24	13.23	Call	Bond Future	13295	14	13	14	0.00
17/10/2024	R035 On 07-November-24	12.20	Call	Bond Future	8379	9	8	9	1,000.00
17/10/2024	R035 On 07-November-24	11.10	Call	Bond Future	2717	3	3	3	0.00
17/10/2024	R035 On 07-November-24	11.10	Put	Bond Future	89	0	0	0	11,000.00
17/10/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
17/10/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R035 On 06-February-25			Bond Future	10.73	93.4048	92.7904	93.4048	79,245.00
17/10/2024	R035 On 06-February-25	12.41	Call	Bond Future	8874	9	9	9	0.00
17/10/2024	R035 On 06-February-25	11.30	Call	Bond Future	3854	4	4	4	0.00
17/10/2024	R035 On 06-February-25	10.65	Call	Bond Future	1551	2	2	2	0.00
17/10/2024	R035 On 06-February-25	10.34	Call	Bond Future	818	1	1	1	1,000.00
17/10/2024	R035 On 06-February-25	10.26	Call	Bond Future	673	1	1	1	100.00
17/10/2024	R035 On 06-February-25	10.26	Put	Bond Future	3335	3	3	3	0.00
17/10/2024	R035 On 06-February-25	10.65	Put	Bond Future	1981	2	2	2	1,100.00
17/10/2024	R035 On 06-February-25	10.34	Put	Bond Future	3015	3	3	3	0.00
17/10/2024	R035 On 06-February-25	11.30	Put	Bond Future	726	1	1	1	1,100.00
17/10/2024	R035 On 06-February-25	12.41	Put	Bond Future	105	0	0	0	0.00
17/10/2024	R035 On 08-May-25			Bond Future	10.83	90.7694	90.1431	90.7694	0.00
17/10/2024	R035 On 08-May-25	11.78	Call	Bond Future	5913	6	6	6	0.00
17/10/2024	R035 On 08-May-25	10.44	Call	Bond Future	1463	2	1	2	150.00
17/10/2024	R035 On 08-May-25	10.95	Call	Bond Future	2853	3	3	3	0.00
17/10/2024	R035 On 08-May-25	11.70	Call	Bond Future	5589	6	6	6	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
17/10/2024	R035 On 08-May-25	11.46	Call	Bond Future	4650	5	5	5	400.00
17/10/2024	R035 On 08-May-25	13.35	Call	Bond Future	12567	13	13	13	0.00
17/10/2024	R035 On 08-May-25	12.70	Call	Bond Future	9794	10	10	10	0.00
17/10/2024	R035 On 08-May-25	12.70	Put	Bond Future	297	0	0	0	400.00
17/10/2024	R035 On 08-May-25	11.46	Put	Bond Future	1274	1	1	1	0.00
17/10/2024	R035 On 08-May-25	13.35	Put	Bond Future	102	0	0	0	400.00
17/10/2024	R035 On 08-May-25	11.70	Put	Bond Future	980	1	1	1	150.00
17/10/2024	R035 On 08-May-25	10.95	Put	Bond Future	2183	2	2	2	150.00
17/10/2024	R035 On 08-May-25	10.44	Put	Bond Future	3617	3	4	3	0.00
17/10/2024	R035 On 08-May-25	11.78	Put	Bond Future	897	1	1	1	0.00
17/10/2024	R035 On 07-August-25			Bond Future	10.94	92.5410	91.9029	92.5410	0.00
17/10/2024	R035 On 07-August-25	12.65	Call	Bond Future	9269	10	9	10	0.00
17/10/2024	R035 On 07-August-25	12.65	Put	Bond Future	738	1	1	1	0.00
17/10/2024	R035 On 06-November-25			Bond Future	11.08	89.8032	89.1532	89.8032	0.00
17/10/2024	R035 On 06-November-25	11.20	Call	Bond Future	4082	4	4	4	0.00
17/10/2024	R035 On 06-November-25	11.20	Put	Bond Future	3440	3	3	3	0.00
17/10/2024	R053 On 07-November-24			Bond Future	11.33	104.6623	103.7943	104.6623	3,548.00
17/10/2024	R053 On 07-November-24	12.80	Call	Bond Future	11362	12	11	12	0.00
17/10/2024	R053 On 07-November-24	12.79	Call	Bond Future	11293	12	11	12	0.00
17/10/2024	R053 On 07-November-24	12.81	Call	Bond Future	11432	12	11	12	0.00
17/10/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R053 On 06-February-25			Bond Future	11.43	106.8005	105.9151	106.8005	116.00
17/10/2024	R053 On 06-February-25	12.94	Call	Bond Future	11790	13	12	13	0.00
17/10/2024	R053 On 06-February-25	12.94	Put	Bond Future	255	0	0	0	0.00
17/10/2024	R053 On 08-May-25			Bond Future	11.52	103.0769	102.1742	103.0769	0.00
17/10/2024	R053 On 08-May-25	12.64	Call	Bond Future	9833	11	10	11	0.00
17/10/2024	R053 On 08-May-25	12.64	Put	Bond Future	1226	1	1	1	0.00
17/10/2024	R053 On 07-August-25			Bond Future	11.63	105.0874	104.1675	105.0874	0.00
17/10/2024	R053 On 07-August-25	13.17	Call	Bond Future	12782	14	13	14	0.00
17/10/2024	R053 On 07-August-25	13.17	Put	Bond Future	1449	1	1	1	0.00
17/10/2024	R053 On 06-November-25			Bond Future	11.75	101.2305	100.2934	101.2305	0.00
17/10/2024	R053 On 06-November-25	11.76	Call	Bond Future	5529	6	6	6	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
17/10/2024	R053 On 06-November-25	11.76	Put	Bond Future	5449	5	5	5	0.00
17/10/2024	R186 On 07-November-24			Bond Future	8.28	108.4131	108.3323	108.4131	83,279.00
17/10/2024	R186 On 07-November-24	9.14	Call	Bond Future	1669	2	2	2	0.00
17/10/2024	R186 On 07-November-24	9.15	Call	Bond Future	1688	2	2	2	0.00
17/10/2024	R186 On 07-November-24	9.13	Call	Bond Future	1650	2	2	2	0.00
17/10/2024	R186 On 07-November-24	9.13	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R186 On 07-November-24	9.15	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R186 On 07-November-24	9.14	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R186 On 06-February-25			Bond Future	8.28	105.3163	105.2342	105.3163	113,113.00
17/10/2024	R186 On 06-February-25	9.03	Call	Bond Future	1445	2	1	2	0.00
17/10/2024	R186 On 06-February-25	9.03	Put	Bond Future	150	0	0	0	0.00
17/10/2024	R186 On 08-May-25			Bond Future	8.30	107.4305	107.3473	107.4305	0.00
17/10/2024	R186 On 08-May-25	8.47	Call	Bond Future	760	1	1	1	0.00
17/10/2024	R186 On 08-May-25	8.47	Put	Bond Future	511	0	1	0	0.00
17/10/2024	R186 On 07-August-25			Bond Future	8.38	104.2175	104.1331	104.2175	0.00
17/10/2024	R186 On 07-August-25	9.68	Call	Bond Future	1819	2	2	2	0.00
17/10/2024	R186 On 07-August-25	10.25	Call	Bond Future	2436	3	2	3	0.00
17/10/2024	R186 On 07-August-25	9.22	Call	Bond Future	1369	1	1	1	1,983.00
17/10/2024	R186 On 07-August-25	10.25	Put	Bond Future	77	0	0	0	1,983.00
17/10/2024	R186 On 07-August-25	9.22	Put	Bond Future	303	0	0	0	0.00
17/10/2024	R186 On 07-August-25	9.68	Put	Bond Future	173	0	0	0	0.00
17/10/2024	R186 On 06-November-25			Bond Future	8.53	106.2084	106.1229	106.2084	0.00
17/10/2024	R186 On 06-November-25	8.13	Call	Bond Future	376	0	0	0	0.00
17/10/2024	R186 On 06-November-25	8.13	Put	Bond Future	804	1	1	1	0.00
17/10/2024	R202 On 07-November-24			Bond Future	269.08	269.0662	269.0783	269.0662	1,956.00
17/10/2024	R202 On 06-February-25			Bond Future	269.45	269.4379	269.4515	269.4379	454.00
17/10/2024	R202 On 06-February-25	266.79	Call	Bond Future	2661	3	3	3	0.00
17/10/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R202 On 08-May-25			Bond Future	274.93	274.9131	274.9281	274.9131	0.00
17/10/2024	R202 On 08-May-25	272.31	Call	Bond Future	2618	3	3	3	0.00
17/10/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R202 On 07-August-25			Bond Future	275.07	275.0507	275.0670	275.0507	0.00
17/10/2024	R202 On 07-August-25	271.60	Call	Bond Future	3467	3	3	3	0.00
17/10/2024	R202 On 07-August-25	271.60	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
17/10/2024	R202 On 06-November-25			Bond Future	280.40	280.3777	280.3959	280.3777	0.00
17/10/2024	R202 On 06-November-25	275.64	Call	Bond Future	4756	5	5	5	0.00
17/10/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R209 On 07-November-24			Bond Future	10.76	72.0482	71.5064	72.0482	15,459.00
17/10/2024	R209 On 07-November-24	12.22	Call	Bond Future	6975	8	7	8	0.00
17/10/2024	R209 On 07-November-24	12.21	Call	Bond Future	6930	7	7	7	0.00
17/10/2024	R209 On 07-November-24	12.23	Call	Bond Future	7019	8	7	8	0.00
17/10/2024	R209 On 07-November-24	10.55	Call	Bond Future	260	0	0	0	100.00
17/10/2024	R209 On 07-November-24	11.00	Call	Bond Future	1468	2	1	2	0.00
17/10/2024	R209 On 07-November-24	11.00	Put	Bond Future	267	0	0	0	100.00
17/10/2024	R209 On 07-November-24	10.55	Put	Bond Future	1367	1	1	1	0.00
17/10/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R209 On 06-February-25			Bond Future	10.85	73.5201	72.9675	73.5201	5,446.00
17/10/2024	R209 On 06-February-25	12.44	Call	Bond Future	7563	8	8	8	0.00
17/10/2024	R209 On 06-February-25	12.44	Put	Bond Future	103	0	0	0	0.00
17/10/2024	R209 On 08-May-25			Bond Future	10.94	71.8416	71.2781	71.8416	2,137.00
17/10/2024	R209 On 08-May-25	11.89	Call	Bond Future	5289	6	5	6	0.00
17/10/2024	R209 On 08-May-25	11.89	Put	Bond Future	791	1	1	1	0.00
17/10/2024	R209 On 07-August-25			Bond Future	11.05	73.2435	72.6694	73.2435	0.00
17/10/2024	R209 On 07-August-25	12.68	Call	Bond Future	8129	9	8	9	0.00
17/10/2024	R209 On 07-August-25	12.68	Put	Bond Future	738	1	1	1	0.00
17/10/2024	R209 On 06-November-25			Bond Future	11.17	71.4910	70.9062	71.4910	0.00
17/10/2024	R209 On 06-November-25	11.27	Call	Bond Future	3635	4	4	4	0.00
17/10/2024	R209 On 06-November-25	11.27	Put	Bond Future	3158	3	3	3	0.00
17/10/2024	R210 On 07-November-24			Bond Future	241.63	241.6233	241.6309	241.6233	1,565.00
17/10/2024	R210 On 06-February-25			Bond Future	246.63	246.6190	246.6278	246.6190	188.00
17/10/2024	R210 On 06-February-25	239.61	Call	Bond Future	7018	7	7	7	0.00
17/10/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R210 On 08-May-25			Bond Future	248.25	248.2398	248.2498	248.2398	0.00
17/10/2024	R210 On 08-May-25	248.03	Call	Bond Future	220	0	0	0	0.00
17/10/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R210 On 07-August-25			Bond Future	253.16	253.1464	253.1577	253.1464	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
17/10/2024	R210 On 07-August-25	248.44	Call	Bond Future	4718	5	5	5	0.00
17/10/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R210 On 06-November-25			Bond Future	254.61	254.5960	254.6087	254.5960	0.00
17/10/2024	R210 On 06-November-25	252.14	Call	Bond Future	2469	2	2	2	0.00
17/10/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R213 On 07-November-24			Bond Future	9.73	89.1587	88.7730	89.1587	73,850.00
17/10/2024	R213 On 07-November-24	11.22	Call	Bond Future	6086	6	6	6	0.00
17/10/2024	R213 On 07-November-24	11.23	Call	Bond Future	6125	7	6	7	0.00
17/10/2024	R213 On 07-November-24	11.21	Call	Bond Future	6047	6	6	6	0.00
17/10/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
17/10/2024	R213 On 06-February-25			Bond Future	9.81	90.9801	90.5869	90.9801	69,109.00
17/10/2024	R213 On 06-February-25	11.35	Call	Bond Future	6167	7	6	7	0.00
17/10/2024	R213 On 06-February-25	11.35	Put	Bond Future	76	0	0	0	0.00
17/10/2024	R213 On 08-May-25			Bond Future	9.89	89.2491	88.8485	89.2491	0.00
17/10/2024	R213 On 08-May-25	10.52	Call	Bond Future	3263	4	3	4	0.00
17/10/2024	R213 On 08-May-25	10.52	Put	Bond Future	805	1	1	1	0.00
17/10/2024	R213 On 07-August-25			Bond Future	10.00	90.9916	90.5835	90.9916	0.00
17/10/2024	R213 On 07-August-25	11.66	Call	Bond Future	6611	7	7	7	0.00
17/10/2024	R213 On 07-August-25	11.66	Put	Bond Future	495	0	0	0	0.00
17/10/2024	R213 On 06-November-25			Bond Future	10.13	89.1774	88.7618	89.1774	0.00
17/10/2024	R213 On 06-November-25	10.05	Call	Bond Future	2313	3	2	3	0.00
17/10/2024	R213 On 06-November-25	10.05	Put	Bond Future	2621	2	3	2	0.00
17/10/2024	R214 On 07-November-24			Bond Future	11.13	67.4459	66.7870	67.4459	14,415.00
17/10/2024	R214 On 07-November-24	12.61	Call	Bond Future	7351	8	7	8	0.00
17/10/2024	R214 On 07-November-24	12.60	Call	Bond Future	7305	8	7	8	0.00
17/10/2024	R214 On 07-November-24	12.62	Call	Bond Future	7396	8	7	8	0.00
17/10/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R214 On 06-February-25			Bond Future	11.22	68.8236	68.1517	68.8236	9,954.00
17/10/2024	R214 On 06-February-25	12.71	Call	Bond Future	7458	8	7	8	0.00
17/10/2024	R214 On 06-February-25	11.75	Call	Bond Future	3493	4	3	4	554.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2024	R214 On 06-February-25	12.25	Call	Bond Future	5514	6	6	6	554.00
17/10/2024	R214 On 06-February-25	13.63	Call	Bond Future	11241	12	11	12	0.00
17/10/2024	R214 On 06-February-25	13.63	Put	Bond Future	19	0	0	0	554.00
17/10/2024	R214 On 06-February-25	12.25	Put	Bond Future	325	0	0	0	0.00
17/10/2024	R214 On 06-February-25	11.75	Put	Bond Future	749	1	1	1	0.00
17/10/2024	R214 On 06-February-25	12.71	Put	Bond Future	147	0	0	0	0.00
17/10/2024	R214 On 08-May-25			Bond Future	11.31	66.9018	66.2167	66.9018	1,082.00
17/10/2024	R214 On 08-May-25	12.40	Call	Bond Future	6151	7	6	7	0.00
17/10/2024	R214 On 08-May-25	12.40	Put	Bond Future	748	1	1	1	0.00
17/10/2024	R214 On 07-August-25			Bond Future	11.42	68.2076	67.5094	68.2076	0.00
17/10/2024	R214 On 07-August-25	12.97	Call	Bond Future	8298	9	8	9	0.00
17/10/2024	R214 On 07-August-25	12.97	Put	Bond Future	876	1	1	1	0.00
17/10/2024	R214 On 06-November-25			Bond Future	11.53	66.2107	65.4994	66.2107	0.00
17/10/2024	R214 On 06-November-25	11.64	Call	Bond Future	3965	4	4	4	0.00
17/10/2024	R214 On 06-November-25	11.64	Put	Bond Future	3398	3	3	3	0.00
17/10/2024	R248 On 07-November-24			Bond Future	11.31	81.5537	80.8116	81.5537	229,370.00
17/10/2024	R248 On 07-November-24	12.79	Call	Bond Future	8909	10	9	10	0.00
17/10/2024	R248 On 07-November-24	12.80	Call	Bond Future	8963	10	9	10	0.00
17/10/2024	R248 On 07-November-24	12.78	Call	Bond Future	8855	10	9	10	0.00
17/10/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
17/10/2024	R248 On 06-February-25			Bond Future	11.41	83.2197	82.4628	83.2197	259,374.00
17/10/2024	R248 On 06-February-25	12.71	Call	Bond Future	8111	9	8	9	0.00
17/10/2024	R248 On 06-February-25	10.30	Call	Bond Future	93	0	0	0	660.00
17/10/2024	R248 On 06-February-25	11.00	Call	Bond Future	918	1	1	1	660.00
17/10/2024	R248 On 06-February-25	11.70	Call	Bond Future	3238	4	3	4	0.00
17/10/2024	R248 On 06-February-25	11.70	Put	Bond Future	1350	1	1	1	660.00
17/10/2024	R248 On 06-February-25	11.00	Put	Bond Future	3688	3	4	3	0.00
17/10/2024	R248 On 06-February-25	10.30	Put	Bond Future	8023	7	8	7	0.00
17/10/2024	R248 On 06-February-25	12.71	Put	Bond Future	264	0	0	0	0.00
17/10/2024	R248 On 08-May-25			Bond Future	11.50	80.4432	79.6715	80.4432	14,660.00
17/10/2024	R248 On 08-May-25	12.60	Call	Bond Future	7555	8	8	8	0.00
17/10/2024	R248 On 08-May-25	12.60	Put	Bond Future	940	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
17/10/2024	R248 On 07-August-25			Bond Future	11.61	82.0130	81.2266	82.0130	0.00
17/10/2024	R248 On 07-August-25	13.21	Call	Bond Future	10254	11	10	11	0.00
17/10/2024	R248 On 07-August-25	13.21	Put	Bond Future	1061	1	1	1	0.00
17/10/2024	R248 On 06-November-25			Bond Future	11.73	79.1369	78.3358	79.1369	0.00
17/10/2024	R248 On 06-November-25	11.74	Call	Bond Future	4438	5	4	5	0.00
17/10/2024	R248 On 06-November-25	11.74	Put	Bond Future	4344	4	4	4	0.00
17/10/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00