



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: 25/11/2024 TO: 25/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	2029 On 06-February-25			Bond Future	135.12	135.0188	135.1194	135.0188	8,604.00
25/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2719	3	3	3	0.00
25/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2029 On 08-May-25			Bond Future	136.51	136.4115	136.5145	136.4115	728.00
25/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
25/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1336	1	1	1	0.00
25/11/2024	2029 On 07-August-25			Bond Future	139.27	139.1618	139.2674	139.1618	0.00
25/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1857	2	2	2	0.00
25/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2029 On 06-November-25			Bond Future	140.58	140.4716	140.5796	140.4716	0.00
25/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	790	1	1	1	0.00
25/11/2024	2029 On 06-November-25	139.79	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
25/11/2024	2029 On 05-February-26			Bond Future	143.03	142.9150	143.0261	142.9150	0.00
25/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2916	3	3	3	0.00
25/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2030 On 06-February-25			Bond Future	8.96	96.2534	96.4369	96.2534	161,918.00
25/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6347	6	6	6	0.00
25/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	549	1	1	1	800.00
25/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1490	1	1	1	800.00
25/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2955	3	3	3	0.00
25/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	212	0	0	0	800.00
25/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	666	1	1	1	0.00
25/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1652	2	2	2	0.00
25/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	16	0	0	0	0.00
25/11/2024	2030 On 08-May-25			Bond Future	9.01	98.2302	98.4178	98.2302	0.00
25/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3775	4	4	4	0.00
25/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1361	1	1	1	1,320.00
25/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2462	2	2	2	680.00
25/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	920	1	1	1	800.00
25/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1826	2	2	2	800.00
25/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3951	4	4	4	0.00
25/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9858	10	10	10	0.00
25/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4922	5	5	5	1,640.00
25/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11190	11	11	11	0.00
25/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	6118	6	6	6	2,280.00
25/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	6	0	0	0	2,280.00
25/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	160	0	0	0	0.00
25/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	17	0	0	0	1,640.00
25/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	271	0	0	0	0.00
25/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	419	0	0	0	800.00
25/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1203	1	1	1	0.00
25/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2148	2	2	2	0.00
25/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1584	2	2	2	0.00
25/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	857	1	1	1	0.00
25/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	455	1	0	1	0.00
25/11/2024	2030 On 07-August-25			Bond Future	9.08	96.1765	96.3682	96.1765	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
25/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	7087	7	7	7	0.00
25/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	10068	10	10	10	0.00
25/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5263	5	5	5	1,054.00
25/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	55	0	0	0	1,054.00
25/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	479	1	0	1	0.00
25/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	250	0	0	0	0.00
25/11/2024	2030 On 06-November-25			Bond Future	9.16	98.0508	98.2467	98.0508	0.00
25/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2763	3	3	3	0.00
25/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1483	2	1	2	0.00
25/11/2024	2030 On 05-February-26			Bond Future	9.32	95.7193	95.9194	95.7193	0.00
25/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2495	2	2	2	0.00
25/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1954	2	2	2	0.00
25/11/2024	2032 On 06-February-25			Bond Future	9.60	95.9323	96.1628	95.9323	111,266.00
25/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9629	9	10	9	0.00
25/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	864	1	1	1	800.00
25/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2247	2	2	2	800.00
25/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4918	5	5	5	0.00
25/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	170	0	0	0	800.00
25/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	706	1	1	1	0.00
25/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1742	2	2	2	0.00
25/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	14	0	0	0	0.00
25/11/2024	2032 On 08-May-25			Bond Future	9.66	93.7378	93.9731	93.7378	37,405.00
25/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	6064	6	6	6	0.00
25/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2623	2	3	2	800.00
25/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6295	6	6	6	0.00
25/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1376	1	1	1	800.00
25/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1413	2	1	2	0.00
25/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	366	0	0	0	800.00
25/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2526	3	3	3	0.00
25/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	396	0	0	0	0.00
25/11/2024	2032 On 07-August-25			Bond Future	9.74	95.6042	95.8447	95.6042	0.00
25/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9973	10	10	10	0.00
25/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	260	0	0	0	0.00
25/11/2024	2032 On 06-November-25			Bond Future	9.83	93.3063	93.5518	93.3063	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
25/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4435	4	4	4	0.00
25/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1879	2	2	2	0.00
25/11/2024	2032 On 05-February-26			Bond Future	9.99	94.8972	95.1479	94.8972	0.00
25/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3569	3	4	3	0.00
25/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2851	3	3	3	0.00
25/11/2024	2033 On 06-February-25			Bond Future	128.92	128.6427	128.9197	128.6427	6,315.00
25/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3980	4	4	4	0.00
25/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2033 On 08-May-25			Bond Future	130.09	129.8037	130.0868	129.8037	5,288.00
25/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
25/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	533	1	1	1	0.00
25/11/2024	2033 On 07-August-25			Bond Future	132.71	132.4209	132.7103	132.4209	0.00
25/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4060	4	4	4	0.00
25/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2033 On 06-November-25			Bond Future	133.79	133.4968	133.7922	133.4968	0.00
25/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	652	0	1	0	0.00
25/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2033 On 05-February-26			Bond Future	136.12	135.8191	136.1207	135.8191	0.00
25/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3241	3	3	3	0.00
25/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2037 On 06-February-25			Bond Future	10.58	86.0751	86.2976	86.0751	166,095.00
25/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11851	12	12	12	0.00
25/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	14	0	0	0	0.00
25/11/2024	2037 On 08-May-25			Bond Future	10.67	87.8428	88.0701	87.8428	3,975.00
25/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	9105	9	9	9	0.00
25/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	14122	14	14	14	7,500.00
25/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10494	10	10	10	15,000.00
25/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13898	14	14	14	7,500.00
25/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	81	0	0	0	0.00
25/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	267	0	0	0	0.00
25/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	74	0	0	0	0.00
25/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	386	0	0	0	0.00
25/11/2024	2037 On 07-August-25			Bond Future	10.76	85.3312	85.5635	85.3312	15.00
25/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	12196	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8598	8	9	8	0.00
25/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5517	5	6	5	0.00
25/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2566	2	3	2	2,341.00
25/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2824	3	3	3	200.00
25/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	7125	7	7	7	0.00
25/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4217	4	4	4	0.00
25/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	2017	2	2	2	2,541.00
25/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2456	3	2	3	2,541.00
25/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4530	5	5	5	0.00
25/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1270	1	1	1	2,541.00
25/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3544	4	4	4	0.00
25/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1810	2	2	2	2,541.00
25/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3819	4	4	4	0.00
25/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	928	1	1	1	2,541.00
25/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	405	0	0	0	0.00
25/11/2024	2037 On 06-November-25			Bond Future	10.86	86.9932	87.2304	86.9932	0.00
25/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6512	6	7	6	0.00
25/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2288	2	2	2	0.00
25/11/2024	2037 On 05-February-26			Bond Future	11.01	84.2200	84.4621	84.2200	0.00
25/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4939	5	5	5	0.00
25/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	3891	4	4	4	0.00
25/11/2024	2038 On 06-February-25			Bond Future	138.68	138.5400	138.6826	138.5400	2,650.00
25/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3453	3	3	3	0.00
25/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2038 On 08-May-25			Bond Future	141.57	141.4192	141.5650	141.4192	480.00
25/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1885	2	2	2	0.00
25/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2038 On 07-August-25			Bond Future	142.29	142.1371	142.2863	142.1371	0.00
25/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2726	3	3	3	0.00
25/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2038 On 06-November-25			Bond Future	145.10	144.9440	145.0968	144.9440	0.00
25/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1217	1	1	1	0.00
25/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2038 On 05-February-26			Bond Future	145.45	145.2953	145.4511	145.2953	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
25/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2251	2	2	2	0.00
25/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2040 On 06-February-25			Bond Future	10.88	86.2763	86.5515	86.2763	68,137.00
25/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	12148	12	12	12	0.00
25/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2247	2	2	2	780.00
25/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5518	5	6	5	0.00
25/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	8182	8	8	8	0.00
25/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	122	0	0	0	780.00
25/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	362	0	0	0	780.00
25/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1440	2	1	2	0.00
25/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	22	0	0	0	0.00
25/11/2024	2040 On 08-May-25			Bond Future	10.96	88.0481	88.3291	88.0481	3,900.00
25/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	10230	10	10	10	0.00
25/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10818	11	11	11	15,000.00
25/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	14074	14	14	14	7,500.00
25/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14403	14	14	14	7,500.00
25/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	114	0	0	0	0.00
25/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	128	0	0	0	0.00
25/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	348	0	0	0	0.00
25/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	401	0	0	0	0.00
25/11/2024	2040 On 07-August-25			Bond Future	11.06	85.2898	85.5768	85.2898	16.00
25/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	13026	13	13	13	0.00
25/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	472	1	0	1	0.00
25/11/2024	2040 On 06-November-25			Bond Future	11.16	86.9507	87.2437	86.9507	0.00
25/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6774	7	7	7	0.00
25/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2703	3	3	3	0.00
25/11/2024	2040 On 05-February-26			Bond Future	11.31	83.9256	84.2244	83.9256	0.00
25/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5328	5	5	5	0.00
25/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4224	4	4	4	0.00
25/11/2024	2044 On 06-February-25			Bond Future	10.96	82.3492	82.7382	82.3492	70,206.00
25/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	12306	12	12	12	0.00
25/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	4224	4	4	4	0.00
25/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2611	2	3	2	8,825.00
25/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6846	7	7	7	422.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15929	16	16	16	0.00
25/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9558	9	10	9	422.00
25/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	945	1	1	1	8,825.00
25/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	252	0	0	0	0.00
25/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	3	0	0	0	422.00
25/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	86	0	0	0	0.00
25/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3118	3	3	3	0.00
25/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	699	1	1	1	8,825.00
25/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1355	2	1	2	0.00
25/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	27	0	0	0	0.00
25/11/2024	2044 On 08-May-25			Bond Future	11.04	84.0404	84.4375	84.0404	8,697.00
25/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10509	10	11	10	0.00
25/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8922	9	9	9	0.00
25/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5309	5	5	5	0.00
25/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2388	2	2	2	2,490.00
25/11/2024	2044 On 08-May-25		Call	Bond Future	35.59	0.0319	0.0356	0.0319	0.00
25/11/2024	2044 On 08-May-25		Put	Bond Future	15598.08	15.9915	15.5981	15.9915	0.00
25/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1403	2	1	2	2,490.00
25/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3231	3	3	3	0.00
25/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	579	1	1	1	2,490.00
25/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	396	0	0	0	0.00
25/11/2024	2044 On 07-August-25			Bond Future	11.14	81.3276	81.7330	81.3276	0.00
25/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	13215	13	13	13	0.00
25/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	520	1	1	1	0.00
25/11/2024	2044 On 06-November-25			Bond Future	11.23	82.9112	83.3250	82.9112	0.00
25/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6845	7	7	7	0.00
25/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2809	3	3	3	0.00
25/11/2024	2044 On 05-February-26			Bond Future	11.37	79.9421	80.3637	79.9421	0.00
25/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5608	5	6	5	0.00
25/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4397	5	4	5	0.00
25/11/2024	2046 On 06-February-25			Bond Future	121.03	121.4013	121.0311	121.4013	18,479.00
25/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7021	7	7	7	0.00
25/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2046 On 08-May-25			Bond Future	121.33	121.7035	121.3257	121.7035	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
25/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
25/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	644	0	1	0	0.00
25/11/2024	2046 On 07-August-25			Bond Future	123.77	124.1567	123.7719	124.1567	0.00
25/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5082	5	5	5	0.00
25/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2046 On 06-November-25			Bond Future	123.95	124.3465	123.9539	124.3465	0.00
25/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
25/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1456	1	1	1	0.00
25/11/2024	2046 On 05-February-26			Bond Future	126.11	126.5057	126.1074	126.5057	0.00
25/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4457	5	4	5	0.00
25/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2050 On 06-February-25			Bond Future	120.68	120.6894	120.6819	120.6894	16,403.00
25/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5082	5	5	5	0.00
25/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2050 On 08-May-25			Bond Future	123.19	123.1977	123.1902	123.1977	0.00
25/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2030	2	2	2	0.00
25/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2050 On 07-August-25			Bond Future	123.30	123.3044	123.2970	123.3044	0.00
25/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3407	3	3	3	0.00
25/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2050 On 06-November-25			Bond Future	125.73	125.7394	125.7323	125.7394	0.00
25/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1312	1	1	1	0.00
25/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
25/11/2024	2050 On 05-February-26			Bond Future	125.50	125.5073	125.5006	125.5073	0.00
25/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2681	3	3	3	0.00
25/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
25/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	AL37 On 06-February-25			Index Future	1078.99	1076.8260	1078.9880	1076.8260	0.00
25/11/2024	AL37 On 08-May-25			Index Future	1101.16	1098.9470	1101.1600	1098.9470	0.00
25/11/2024	AL37 On 07-August-25			Index Future	1123.13	1120.8560	1123.1270	1120.8560	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
25/11/2024	AL37 On 06-November-25			Index Future	1145.09	1142.7650	1145.0940	1142.7650	0.00
25/11/2024	AL37 On 05-February-26			Index Future	1164.84	1162.4400	1164.8370	1162.4400	0.00
25/11/2024	AL7T On 06-February-25			Index Future	1304.61	1301.4000	1304.6140	1301.4000	0.00
25/11/2024	AL7T On 08-May-25			Index Future	1331.42	1328.1360	1331.4220	1328.1360	0.00
25/11/2024	AL7T On 07-August-25			Index Future	1357.98	1354.6130	1357.9830	1354.6130	0.00
25/11/2024	AL7T On 06-November-25			Index Future	1384.54	1381.0910	1384.5440	1381.0910	0.00
25/11/2024	AL7T On 05-February-26			Index Future	1408.42	1404.8700	1408.4160	1404.8700	0.00
25/11/2024	ALBI On 06-February-25			Index Future	1123.39	1120.3120	1123.3940	1120.3120	98.00
25/11/2024	ALBI On 08-May-25			Index Future	1146.48	1143.3270	1146.4790	1143.3270	0.00
25/11/2024	ALBI On 07-August-25			Index Future	1169.35	1166.1200	1169.3510	1166.1200	0.00
25/11/2024	ALBI On 06-November-25			Index Future	1192.22	1188.9130	1192.2220	1188.9130	0.00
25/11/2024	ALBI On 05-February-26			Index Future	1212.78	1209.3830	1212.7770	1209.3830	0.00
25/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
25/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	ES33 On 06-February-25			Bond Future	10.81	84.6293	84.8598	84.6293	0.00
25/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11128	11	11	11	0.00
25/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES33 On 08-May-25			Bond Future	10.91	82.5873	82.8228	82.5873	0.00
25/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8051	8	8	8	0.00
25/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES33 On 07-August-25			Bond Future	11.02	84.2510	84.4916	84.2510	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
25/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10687	10	11	10	0.00
25/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES33 On 06-November-25			Bond Future	11.16	82.1155	82.3612	82.1155	0.00
25/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3711	3	4	3	0.00
25/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES33 On 05-February-26			Bond Future	11.35	83.5338	83.7845	83.5338	0.00
25/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	589	0	1	0	0.00
25/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES42 On 06-February-25			Bond Future	11.30	81.1991	81.4946	81.1991	0.00
25/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13101	13	13	13	0.00
25/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES42 On 08-May-25			Bond Future	11.39	78.6191	78.9210	78.6191	0.00
25/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10290	10	10	10	0.00
25/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES42 On 07-August-25			Bond Future	11.49	80.2017	80.5101	80.2017	0.00
25/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12238	12	12	12	0.00
25/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES42 On 06-November-25			Bond Future	11.60	77.5177	77.8325	77.5177	0.00
25/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4499	4	4	4	0.00
25/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
25/11/2024	ES42 On 05-February-26			Bond Future	11.75	78.8510	79.1720	78.8510	0.00
25/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	572	0	1	0	0.00
25/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
25/11/2024	GOVI On 06-February-25			GOVI	1105.85	1102.8650	1105.8450	1102.8650	648.00
25/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1338450	131	134	131	0.00
25/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
25/11/2024	GOVI On 08-May-25			GOVI	1128.57	1125.5210	1128.5690	1125.5210	0.00
25/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1065690	104	107	104	0.00
25/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
25/11/2024	GOVI On 07-August-25			GOVI	1151.08	1147.9600	1151.0830	1147.9600	0.00
25/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1400830	137	140	137	0.00
25/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
25/11/2024	GOVI On 06-November-25			GOVI	1173.60	1170.3980	1173.5970	1170.3980	0.00
25/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	615970	58	62	58	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
25/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
25/11/2024	GOVI On 05-February-26			GOVI	1193.83	1190.5490	1193.8310	1190.5490	0.00
25/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	438310	41	44	41	0.00
25/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
25/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2024	IGOV On 06-February-25			Index Future	374.40	374.3880	374.4000	374.3880	874.00
25/11/2024	IGOV On 08-May-25			Index Future	382.18	382.1690	382.1840	382.1690	8.00
25/11/2024	IGOV On 07-August-25			Index Future	389.90	389.8770	389.8960	389.8770	0.00
25/11/2024	IGOV On 06-November-25			Index Future	397.61	397.5840	397.6090	397.5840	0.00
25/11/2024	IGOV On 05-February-26			Index Future	404.55	404.5150	404.5500	404.5150	0.00
25/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
25/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
25/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
25/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
25/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
25/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
25/11/2024	R033 On 06-February-25			Bond Future	9.92	103.7850	104.0752	103.7850	3,761.00
25/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2920	3	3	3	0.00
25/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	715	1	1	1	0.00
25/11/2024	R033 On 08-May-25			Bond Future	10.00	100.8671	101.1634	100.8671	0.00
25/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3313	3	3	3	0.00
25/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1551	2	2	2	0.00
25/11/2024	R033 On 07-August-25			Bond Future	10.09	102.8752	103.1779	102.8752	0.00
25/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3484	3	3	3	0.00
25/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2228	2	2	2	0.00
25/11/2024	R033 On 06-November-25			Bond Future	10.19	99.8355	100.1446	99.8355	0.00
25/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3720	4	4	4	0.00
25/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3031	3	3	3	0.00
25/11/2024	R033 On 05-February-26			Bond Future	10.36	101.5357	101.8510	101.5357	0.00
25/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	4009	4	4	4	0.00
25/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3367	4	3	4	0.00
25/11/2024	R035 On 06-February-25			Bond Future	10.19	95.6355	95.8520	95.6355	86,906.00
25/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11841	12	12	12	0.00
25/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5378	5	5	5	0.00
25/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1326	1	1	1	15,000.00
25/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	2088	2	2	2	1,000.00
25/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6358	6	6	6	0.00
25/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3307	3	3	3	0.00
25/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1814	2	2	2	100.00
25/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	676	1	1	1	1,100.00
25/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1224	1	1	1	0.00
25/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	168	0	0	0	1,100.00
25/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1414	2	1	2	0.00
25/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	1863	2	2	2	0.00
25/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	263	0	0	0	7,500.00
25/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	11	0	0	0	0.00
25/11/2024	R035 On 08-May-25			Bond Future	10.26	93.0880	93.3091	93.0880	0.00
25/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8581	8	9	8	0.00
25/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15660	15	16	15	0.00
25/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12764	13	13	13	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
25/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	7137	7	7	7	400.00
25/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	8217	8	8	8	0.00
25/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4942	5	5	5	0.00
25/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	3010	3	3	3	150.00
25/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1106	1	1	1	150.00
25/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	1998	2	2	2	0.00
25/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	441	0	0	0	150.00
25/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	101	0	0	0	400.00
25/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	595	1	1	1	0.00
25/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	28	0	0	0	400.00
25/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	399	0	0	0	0.00
25/11/2024	R035 On 07-August-25			Bond Future	10.35	94.9419	95.1679	94.9419	0.00
25/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	12138	12	12	12	0.00
25/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	342	0	0	0	0.00
25/11/2024	R035 On 06-November-25			Bond Future	10.45	92.2857	92.5165	92.2857	0.00
25/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	6186	6	6	6	0.00
25/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2181	2	2	2	0.00
25/11/2024	R035 On 05-February-26			Bond Future	10.60	93.8604	94.0959	93.8604	0.00
25/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4592	4	5	4	0.00
25/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3591	4	4	4	0.00
25/11/2024	R038 On 06-February-25			Bond Future	10.78	104.3652	104.6235	104.3652	2,397.00
25/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3982	4	4	4	0.00
25/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	858	1	1	1	0.00
25/11/2024	R038 On 08-May-25			Bond Future	10.87	101.0173	101.2812	101.0173	0.00
25/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4411	4	4	4	0.00
25/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	1928	2	2	2	0.00
25/11/2024	R038 On 07-August-25			Bond Future	10.97	103.0281	103.2977	103.0281	0.00
25/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4727	5	5	5	0.00
25/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	2950	3	3	3	0.00
25/11/2024	R038 On 06-November-25			Bond Future	11.09	99.5495	99.8249	99.5495	0.00
25/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	5082	5	5	5	0.00
25/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9630	9	10	9	0.00
25/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4167	4	4	4	1,770.00
25/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1912	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	4869	5	5	5	0.00
25/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4077	4	4	4	0.00
25/11/2024	R038 On 05-February-26			Bond Future	11.25	101.2431	101.5241	101.2431	0.00
25/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5743	6	6	6	0.00
25/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4504	5	5	5	0.00
25/11/2024	R053 On 06-February-25			Bond Future	10.91	109.9421	110.5143	109.9421	2,011.00
25/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	16175	16	16	16	0.00
25/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	41	0	0	0	0.00
25/11/2024	R053 On 08-May-25			Bond Future	10.98	106.3313	106.9155	106.3313	0.00
25/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13940	13	14	13	0.00
25/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	592	1	1	1	0.00
25/11/2024	R053 On 07-August-25			Bond Future	11.06	108.4480	109.0443	108.4480	0.00
25/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	17000	16	17	16	0.00
25/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	790	1	1	1	0.00
25/11/2024	R053 On 06-November-25			Bond Future	11.16	104.6965	105.3049	104.6965	0.00
25/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8708	8	9	8	0.00
25/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3617	4	4	4	0.00
25/11/2024	R053 On 05-February-26			Bond Future	11.28	106.4772	107.0971	106.4772	0.00
25/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	7276	7	7	7	0.00
25/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5512	6	6	6	0.00
25/11/2024	R186 On 06-February-25			Bond Future	8.12	105.4263	105.5041	105.4263	194,470.00
25/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1604	2	2	2	0.00
25/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	39	0	0	0	0.00
25/11/2024	R186 On 08-May-25			Bond Future	8.09	107.5918	107.6714	107.5918	0.00
25/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	904	1	1	1	0.00
25/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	330	0	0	0	0.00
25/11/2024	R186 On 07-August-25			Bond Future	8.09	104.4241	104.5058	104.4241	0.00
25/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2146	2	2	2	0.00
25/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1634	2	2	2	1,983.00
25/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2789	3	3	3	0.00
25/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	58	0	0	0	1,983.00
25/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	196	0	0	0	0.00
25/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	127	0	0	0	0.00
25/11/2024	R186 On 06-November-25			Bond Future	8.14	106.4599	106.5437	106.4599	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
25/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	553	1	1	1	0.00
25/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	561	1	1	1	0.00
25/11/2024	R186 On 05-February-26			Bond Future	8.52	102.9727	103.0589	102.9727	0.00
25/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	477	0	0	0	0.00
25/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	550	1	1	1	0.00
25/11/2024	R202 On 06-February-25			Bond Future	268.91	268.9226	268.9061	268.9226	1,916.00
25/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2116	2	2	2	0.00
25/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R202 On 08-May-25			Bond Future	274.50	274.5120	274.4956	274.5120	269.00
25/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2186	2	2	2	0.00
25/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R202 On 07-August-25			Bond Future	274.78	274.7915	274.7754	274.7915	0.00
25/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3175	3	3	3	0.00
25/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R202 On 06-November-25			Bond Future	280.20	280.2193	280.2040	280.2193	0.00
25/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4564	5	5	5	0.00
25/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R202 On 05-February-26			Bond Future	279.73	279.7442	279.7297	279.7442	0.00
25/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1910	2	2	2	0.00
25/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R209 On 06-February-25			Bond Future	10.36	75.2969	75.4915	75.2969	13,455.00
25/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9998	10	10	10	0.00
25/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	15	0	0	0	0.00
25/11/2024	R209 On 08-May-25			Bond Future	10.43	73.6881	73.8870	73.6881	6,367.00
25/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7488	7	7	7	0.00
25/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	381	0	0	0	0.00
25/11/2024	R209 On 07-August-25			Bond Future	10.51	75.1554	75.3586	75.1554	0.00
25/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10453	10	10	10	0.00
25/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	373	0	0	0	0.00
25/11/2024	R209 On 06-November-25			Bond Future	10.61	73.4679	73.6753	73.4679	0.00
25/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5364	5	5	5	0.00
25/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2118	2	2	2	0.00
25/11/2024	R209 On 05-February-26			Bond Future	10.74	74.7210	74.9327	74.7210	0.00
25/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4298	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3377	3	3	3	0.00
25/11/2024	R210 On 06-February-25			Bond Future	244.81	244.5229	244.8121	244.5229	991.00
25/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5202	5	5	5	0.00
25/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R210 On 08-May-25			Bond Future	246.53	246.2382	246.5337	246.2382	300.00
25/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
25/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1496	2	1	2	0.00
25/11/2024	R210 On 07-August-25			Bond Future	251.50	251.2022	251.5047	251.2022	0.00
25/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3065	3	3	3	0.00
25/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R210 On 06-November-25			Bond Future	253.04	252.7351	253.0439	252.7351	0.00
25/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	904	1	1	1	0.00
25/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R210 On 05-February-26			Bond Future	257.44	257.1281	257.4445	257.1281	0.00
25/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4344	4	4	4	0.00
25/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
25/11/2024	R213 On 06-February-25			Bond Future	9.35	92.3087	92.5103	92.3087	73,253.00
25/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	8029	8	8	8	0.00
25/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	15	0	0	0	0.00
25/11/2024	R213 On 08-May-25			Bond Future	9.40	90.6462	90.8521	90.6462	0.00
25/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4852	5	5	5	0.00
25/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	390	0	0	0	0.00
25/11/2024	R213 On 07-August-25			Bond Future	9.47	92.4518	92.6623	92.4518	0.00
25/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8434	8	8	8	0.00
25/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	239	0	0	0	0.00
25/11/2024	R213 On 06-November-25			Bond Future	9.56	90.7002	90.9151	90.7002	0.00
25/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3554	3	4	3	0.00
25/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1709	2	2	2	0.00
25/11/2024	R213 On 05-February-26			Bond Future	9.73	92.2505	92.4700	92.2505	0.00
25/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2943	3	3	3	0.00
25/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2343	2	2	2	0.00
25/11/2024	R214 On 06-February-25			Bond Future	10.71	70.7039	70.9725	70.7039	18,407.00
25/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	10155	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5763	6	6	6	521.00
25/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	8074	8	8	8	521.00
25/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	14044	14	14	14	0.00
25/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1	0	0	0	521.00
25/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	65	0	0	0	0.00
25/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	198	0	0	0	0.00
25/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	23	0	0	0	0.00
25/11/2024	R214 On 08-May-25			Bond Future	10.78	68.8518	69.1260	68.8518	3,232.00
25/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8636	8	9	8	0.00
25/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	325	0	0	0	0.00
25/11/2024	R214 On 07-August-25			Bond Future	10.86	70.2230	70.5030	70.2230	0.00
25/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10858	11	11	11	0.00
25/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	442	0	0	0	0.00
25/11/2024	R214 On 06-November-25			Bond Future	10.95	68.2911	68.5769	68.2911	0.00
25/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5932	6	6	6	0.00
25/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2287	2	2	2	0.00
25/11/2024	R214 On 05-February-26			Bond Future	11.08	69.4564	69.7477	69.4564	0.00
25/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4616	4	5	4	0.00
25/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3643	4	4	4	0.00
25/11/2024	R248 On 06-February-25			Bond Future	10.90	85.5525	85.9585	85.5525	274,243.00
25/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	11390	11	11	11	0.00
25/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	416	0	0	0	660.00
25/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2337	2	2	2	660.00
25/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5796	5	6	5	0.00
25/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	412	1	0	1	660.00
25/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1612	2	2	2	0.00
25/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	4850	5	5	5	0.00
25/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	48	0	0	0	0.00
25/11/2024	R248 On 08-May-25			Bond Future	10.97	82.8614	83.2760	82.8614	15,902.00
25/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10677	10	11	10	0.00
25/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	458	1	0	1	0.00
25/11/2024	R248 On 07-August-25			Bond Future	11.05	84.5115	84.9347	84.5115	0.00
25/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13467	13	13	13	0.00
25/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	566	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
25/11/2024	R248 On 06-November-25			Bond Future	11.14	81.7149	82.1468	81.7149	0.00
25/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6841	7	7	7	0.00
25/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	2937	3	3	3	0.00
25/11/2024	R248 On 05-February-26			Bond Future	11.27	83.1077	83.5478	83.1077	0.00
25/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5678	5	6	5	0.00
25/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4437	5	4	5	0.00
25/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00