



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 DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For July 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	2025 On 01-August-24			Bond Future	181.4398	181.4685	181.4398	181.4685	4,600
22/07/2024	2025 On 07-November-24			Bond Future	185.7193	185.7487	185.7193	185.7487	4,870
22/07/2024	2029 On 01-August-24			Bond Future	131.0762	130.9078	131.0762	130.9078	2,611
22/07/2024	2029 On 07-November-24			Bond Future	132.7660	132.5937	132.7660	132.5937	7,762
22/07/2024	2029 On 06-February-25			Bond Future	135.6630	135.4865	135.6630	135.4865	0
22/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3262.9700	3086.5400	3.2630	3.0865	0
22/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2029 On 08-May-25			Bond Future	137.0954	136.9146	137.0954	136.9146	0
22/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	754.5900	935.3900	0.7546	0.9354	0
22/07/2024	2029 On 07-August-25			Bond Future	139.9569	139.7717	139.9569	139.7717	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2546.8700	2361.7200	2.5469	2.3617	0
22/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2030 On 01-August-24			Bond Future	9.5565	9.6377	93.6021	93.2763	28,630
22/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2590.6000	2288.4500	2.5906	2.2885	600
22/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	7.9700	31.6500	0.0080	0.0317	0
22/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3203.6200	2887.6300	3.2036	2.8876	0
22/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	2.2400	12.0800	0.0022	0.0121	0
22/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3241.9400	2925.3900	3.2419	2.9254	0
22/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	2.0700	11.3500	0.0021	0.0114	0
22/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3280.2500	2963.1800	3.2803	2.9632	0
22/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	1.9000	10.6600	0.0019	0.0107	0
22/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4499.0400	4174.3600	4.4990	4.1744	600
22/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0.1100	1.2600	0.0001	0.0013	0
22/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6732.6300	6406.8100	6.7326	6.4068	0
22/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	600
22/07/2024	2030 On 07-November-24			Bond Future	9.6012	9.6876	95.7848	95.4514	150,200
22/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2867.2800	2639.1800	2.8673	2.6392	600
22/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	547.9100	653.1900	0.5479	0.6532	0
22/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4411.6400	4135.2200	4.4116	4.1352	600
22/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	240.3300	297.2900	0.2403	0.2973	0
22/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4509.2300	4230.5800	4.5092	4.2306	0
22/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	228.2900	283.0200	0.2283	0.2830	0
22/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4541.9200	4262.5500	4.5419	4.2626	0
22/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	224.4700	278.4800	0.2245	0.2785	0
22/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4574.6400	4294.5600	4.5746	4.2946	0
22/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	220.7100	274.0100	0.2207	0.2740	0
22/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8456.3000	8132.3600	8.4563	8.1324	0
22/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	26.9600	36.4000	0.0270	0.0364	600
22/07/2024	2030 On 06-February-25			Bond Future	9.6504	9.7423	93.8419	93.5010	0
22/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4363.0100	4110.3300	4.3630	4.1103	0
22/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	627.2100	715.4000	0.6272	0.7154	0
22/07/2024	2030 On 08-May-25			Bond Future	9.7325	9.8305	95.7984	95.4500	0
22/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2529.5700	2349.0500	2.5296	2.3491	0
22/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1828.7100	1996.6100	1.8287	1.9966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3392.8200	3180.3800	3.3928	3.1804	1,640
22/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1361.3700	1497.3500	1.3614	1.4974	0
22/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4348.7500	4108.7600	4.3488	4.1088	2,280
22/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1010.1200	1118.5500	1.0101	1.1186	0
22/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7608.2800	7309.8200	7.6083	7.3098	0
22/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	387.1000	437.0600	0.3871	0.4371	1,640
22/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8804.0000	8489.9000	8.8040	8.4899	0
22/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	239.6700	273.9900	0.2397	0.2740	2,280
22/07/2024	2030 On 07-August-25			Bond Future	9.8303	9.9352	93.7636	93.4076	0
22/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3762.8000	3545.4900	3.7628	3.5455	1,054
22/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1583.4700	1722.1900	1.5835	1.7222	0
22/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5291.3800	5036.4000	5.2914	5.0364	0
22/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1058.3400	1159.3900	1.0583	1.1594	0
22/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7913.8000	7613.9300	7.9138	7.6139	0
22/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	505.9300	562.0900	0.5059	0.5621	1,054
22/07/2024	2032 On 01-August-24			Bond Future	10.3299	10.4012	92.0465	91.7027	62,626
22/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2953.8300	2651.4400	2.9538	2.6514	0
22/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	19.9900	61.3300	0.0200	0.0613	11,000
22/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3677.7400	3354.6700	3.6777	3.3547	600
22/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	7.1900	27.8500	0.0072	0.0279	0
22/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3768.3800	3443.5300	3.7684	3.4435	0
22/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	6.3100	25.1900	0.0063	0.0252	0
22/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3813.6900	3488.0000	3.8137	3.4880	0
22/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	5.9100	23.9500	0.0059	0.0240	0
22/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3859.0000	3532.4900	3.8590	3.5325	0
22/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	5.5400	22.7600	0.0055	0.0228	0
22/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5433.0400	5092.2900	5.4330	5.0923	120
22/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0.4800	3.4600	0.0005	0.0035	0
22/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5921.2400	5579.1600	5.9212	5.5792	600
22/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0.2100	1.8600	0.0002	0.0019	0
22/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6141.9900	5799.5100	6.1420	5.7995	0
22/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0.1500	1.4000	0.0002	0.0014	100
22/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8944.4700	8600.7700	8.9445	8.6008	0
22/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9906.6600	9562.9300	9.9067	9.5629	0
22/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
22/07/2024	2032 On 07-November-24			Bond Future	10.4080	10.4830	90.0257	89.6740	100,603
22/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3883.0700	3638.5600	3.8831	3.6386	600
22/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	657.5800	764.7800	0.6576	0.7648	0
22/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5205.6800	4926.0700	5.2057	4.9261	0
22/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	384.1400	456.2400	0.3841	0.4562	0
22/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5243.6800	4963.2400	5.2437	4.9632	0
22/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	378.3500	449.6200	0.3784	0.4496	0
22/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5281.7300	5000.4700	5.2817	5.0005	0
22/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	372.6500	443.1000	0.3727	0.4431	0
22/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5741.9500	5451.4200	5.7420	5.4514	600
22/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	310.0500	371.2300	0.3101	0.3712	0
22/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5857.9300	5565.2500	5.8579	5.5653	1,615
22/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	295.9800	355.0100	0.2960	0.3550	0
22/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11017.8700	10673.7100	11.0179	10.6737	0
22/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	23.2100	30.7600	0.0232	0.0308	600
22/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12608.3300	12259.7000	12.6083	12.2597	0
22/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	8.0500	11.1300	0.0081	0.0111	1,615
22/07/2024	2032 On 06-February-25			Bond Future	10.4886	10.5673	91.9682	91.6087	0
22/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6146.5700	5872.6100	6.1466	5.8726	0
22/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	726.1500	811.7300	0.7262	0.8117	0
22/07/2024	2032 On 08-May-25			Bond Future	10.5888	10.6716	89.7204	89.3529	0
22/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3674.8400	3475.3700	3.6748	3.4754	0
22/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2259.2300	2427.2800	2.2592	2.4273	0
22/07/2024	2032 On 07-August-25			Bond Future	10.7001	10.7873	91.5692	91.1937	0
22/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6938.4100	6673.4500	6.9384	6.6735	0
22/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1500.5400	1611.0900	1.5005	1.6111	0
22/07/2024	2033 On 01-August-24			Bond Future	124.4874	124.3947	124.4874	124.3947	1,778
22/07/2024	2033 On 07-November-24			Bond Future	125.9234	125.8286	125.9234	125.8286	6,395
22/07/2024	2033 On 06-February-25			Bond Future	128.6712	128.5739	128.6712	128.5739	0
22/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3731.2400	3633.9200	3.7312	3.6339	0
22/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2033 On 08-May-25			Bond Future	129.8557	129.7558	129.8557	129.7558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	764.3400	864.1900	0.7643	0.8642	0
22/07/2024	2033 On 07-August-25			Bond Future	132.5662	132.4636	132.5662	132.4636	0
22/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3916.1500	3813.6400	3.9162	3.8136	0
22/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2037 On 01-August-24			Bond Future	11.3319	11.4083	81.4568	81.0235	78,003
22/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4162.8700	3749.0300	4.1629	3.7490	0
22/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	5.5200	25.0000	0.0055	0.0250	0
22/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4215.2100	3800.2900	4.2152	3.8003	0
22/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	5.0900	23.4900	0.0051	0.0235	0
22/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4267.5200	3851.5700	4.2675	3.8516	1,383
22/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	4.6800	22.0500	0.0047	0.0221	0
22/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9566.9100	9133.6000	9.5669	9.1336	0
22/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,383
22/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12558.3500	12125.0300	12.5584	12.1250	0
22/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,383
22/07/2024	2037 On 07-November-24			Bond Future	11.4255	11.5050	83.3563	82.9129	180,844
22/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6523.0500	6167.0500	6.5231	6.1671	0
22/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	460.0200	547.4600	0.4600	0.5475	0
22/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6566.6800	6209.7400	6.5667	6.2097	0
22/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	453.6000	540.1000	0.4536	0.5401	0
22/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6610.3500	6252.4800	6.6104	6.2525	0
22/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	447.2600	532.8300	0.4473	0.5328	0
22/07/2024	2037 On 06-February-25			Bond Future	11.5203	11.6030	80.8944	80.4412	0
22/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7391.6400	7049.0800	7.3916	7.0491	0
22/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	957.9800	1068.5900	0.9580	1.0686	0
22/07/2024	2037 On 08-May-25			Bond Future	11.6352	11.7212	82.5803	82.1172	3,975
22/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5508.9700	5226.4100	5.5090	5.2264	0
22/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2280.4600	2461.0000	2.2805	2.4610	0
22/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6575.2100	6265.9300	6.5752	6.2659	15,000
22/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1838.2100	1992.0300	1.8382	1.9920	0
22/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9400.4300	9038.2100	9.4004	9.0382	7,500
22/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1072.7700	1173.6500	1.0728	1.1737	0
22/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9593.3800	9228.2900	9.5934	9.2283	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1035.1600	1133.1700	1.0352	1.1332	0
22/07/2024	2037 On 07-August-25			Bond Future	11.7608	11.8504	80.0213	79.5483	0
22/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8332.0500	8003.9400	8.3321	8.0039	0
22/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2083.2600	2228.1700	2.0833	2.2282	0
22/07/2024	2038 On 01-August-24			Bond Future	134.1645	134.1662	134.1645	134.1662	1,889
22/07/2024	2038 On 07-November-24			Bond Future	137.3289	137.3307	137.3289	137.3307	2,088
22/07/2024	2038 On 06-February-25			Bond Future	138.2086	138.2101	138.2086	138.2101	0
22/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2978.5600	2980.1100	2.9786	2.9801	0
22/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2038 On 08-May-25			Bond Future	141.1250	141.1260	141.1250	141.1260	0
22/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1445.0400	1446.0100	1.4450	1.4460	0
22/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2038 On 07-August-25			Bond Future	141.9112	141.9117	141.9112	141.9117	0
22/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2351.1900	2351.7100	2.3512	2.3517	0
22/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2040 On 01-August-24			Bond Future	11.5319	11.6083	82.0564	81.5892	11,701
22/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4410.4700	3964.8500	4.4105	3.9649	680
22/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	6.1400	27.6500	0.0061	0.0277	0
22/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4633.8800	4183.8500	4.6339	4.1839	0
22/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	4.4100	21.5100	0.0044	0.0215	0
22/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4689.6600	4238.6600	4.6897	4.2387	0
22/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	4.0600	20.1900	0.0041	0.0202	0
22/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4745.3900	4293.4700	4.7454	4.2935	0
22/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	3.7300	18.9400	0.0037	0.0189	0
22/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7677.6100	7210.8500	7.6776	7.2109	0
22/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0.0200	0.3900	0.0000	0.0004	680
22/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8045.3800	7578.4700	8.0454	7.5785	7,500
22/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0.0100	0.2300	0.0000	0.0002	0
22/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10739.3200	10272.1900	10.7393	10.2722	0
22/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	680
22/07/2024	2040 On 07-November-24			Bond Future	11.6262	11.7055	83.9699	83.4918	111,623
22/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4016.8200	3721.9600	4.0168	3.7220	640
22/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1225.2000	1408.4000	1.2252	1.4084	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6200.3500	5834.2000	6.2004	5.8342	0
22/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	619.1100	731.0200	0.6191	0.7310	640
22/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7309.0000	6917.5600	7.3090	6.9176	0
22/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	442.7400	529.3600	0.4427	0.5294	0
22/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7355.6300	6963.2400	7.3556	6.9632	0
22/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	436.5600	522.2300	0.4366	0.5222	0
22/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7402.2800	7008.9600	7.4023	7.0090	0
22/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	430.4600	515.2000	0.4305	0.5152	0
22/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8762.0600	8345.3200	8.7621	8.3453	0
22/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	285.4900	346.8100	0.2855	0.3468	640
22/07/2024	2040 On 06-February-25			Bond Future	11.7211	11.8035	81.2705	80.7819	14
22/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7875.8500	7506.5100	7.8759	7.5065	0
22/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1030.7700	1149.9700	1.0308	1.1500	0
22/07/2024	2040 On 08-May-25			Bond Future	11.8342	11.9199	82.9640	82.4648	3,900
22/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6689.4400	6367.8500	6.6894	6.3679	0
22/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2224.9800	2402.5800	2.2250	2.4026	0
22/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7149.7500	6817.2700	7.1498	6.8173	15,000
22/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2045.0100	2211.7200	2.0450	2.2117	0
22/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9852.7500	9468.7000	9.8528	9.4687	7,500
22/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1272.1400	1387.2800	1.2721	1.3873	0
22/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10136.6600	9748.2400	10.1367	9.7482	7,500
22/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1212.4100	1323.1800	1.2124	1.3232	0
22/07/2024	2040 On 07-August-25			Bond Future	11.9573	12.0464	80.1620	79.6522	0
22/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9270.9600	8910.5200	9.2710	8.9105	0
22/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2131.2000	2280.5700	2.1312	2.2806	0
22/07/2024	2044 On 01-August-24			Bond Future	11.5662	11.6526	78.5131	77.9711	92,897
22/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4309.4600	3796.6600	4.3095	3.7967	0
22/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	8.3100	37.5200	0.0083	0.0375	0
22/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4366.2900	3851.9300	4.3663	3.8519	0
22/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	7.6700	35.3200	0.0077	0.0353	0
22/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4423.1000	3907.2500	4.4231	3.9073	0
22/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	7.0700	33.2300	0.0071	0.0332	0
22/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8257.0600	7715.2800	8.2571	7.7153	0
22/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0.0100	0.2400	0.0000	0.0002	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9548.3600	9006.3800	9.5484	9.0064	0
22/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	15,000
22/07/2024	2044 On 07-November-24			Bond Future	11.6549	11.7445	80.3439	79.7893	59,386
22/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3588.8100	3269.0300	3.5888	3.2690	0
22/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1487.5400	1722.3900	1.4875	1.7224	13,875
22/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4630.9700	4262.6800	4.6310	4.2627	0
22/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1064.7000	1251.0400	1.0647	1.2510	9,540
22/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5742.9500	5333.7200	5.7430	5.3337	0
22/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	757.8000	903.2000	0.7578	0.9032	11,405
22/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7599.9200	7140.5300	7.5999	7.1405	0
22/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	436.1400	531.3800	0.4361	0.5314	0
22/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7646.9500	7186.5300	7.6470	7.1865	0
22/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	430.1000	524.3100	0.4301	0.5243	0
22/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7693.9100	7232.4600	7.6939	7.2325	0
22/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	424.0600	517.2400	0.4241	0.5172	0
22/07/2024	2044 On 06-February-25			Bond Future	11.7439	11.8367	77.6917	77.1249	0
22/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4104.0600	3798.3500	4.1041	3.7984	449
22/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2556.8000	2817.8900	2.5568	2.8179	0
22/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6051.6300	5673.7900	6.0516	5.6738	449
22/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1625.9700	1814.9300	1.6260	1.8149	0
22/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8246.7200	7811.4500	8.2467	7.8115	0
22/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1014.1800	1145.7100	1.0142	1.1457	0
22/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11410.1100	10920.9900	11.4101	10.9210	0
22/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	530.7800	608.4600	0.5308	0.6085	449
22/07/2024	2044 On 08-May-25			Bond Future	11.8493	11.9457	79.3105	78.7315	0
22/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7146.7500	6762.8300	7.1468	6.7628	0
22/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2161.0300	2356.1300	2.1610	2.3561	0
22/07/2024	2044 On 07-August-25			Bond Future	11.9636	12.0636	76.5585	75.9672	0
22/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9649.7200	9225.5500	9.6497	9.2256	0
22/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2129.1700	2296.3200	2.1292	2.2963	0
22/07/2024	2046 On 01-August-24			Bond Future	117.2750	116.9258	117.2750	116.9258	6,642
22/07/2024	2046 On 07-November-24			Bond Future	117.8384	117.4811	117.8384	117.4811	18,131
22/07/2024	2046 On 06-February-25			Bond Future	120.4095	120.0439	120.4095	120.0439	0
22/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6399.4600	6033.8900	6.3995	6.0339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2046 On 08-May-25			Bond Future	120.7014	120.3277	120.7014	120.3277	0
22/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1268.6300	1642.3100	1.2686	1.6423	0
22/07/2024	2046 On 07-August-25			Bond Future	123.2193	122.8374	123.2193	122.8374	0
22/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4529.2700	4147.3500	4.5293	4.1474	0
22/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2050 On 01-August-24			Bond Future	115.9222	116.3153	115.9222	116.3153	6,618
22/07/2024	2050 On 07-November-24			Bond Future	118.6563	119.0587	118.6563	119.0587	14,356
22/07/2024	2050 On 06-February-25			Bond Future	118.8862	119.2973	118.8862	119.2973	0
22/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3286.1800	3697.3100	3.2862	3.6973	0
22/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2050 On 08-May-25			Bond Future	121.3949	121.8139	121.3949	121.8139	0
22/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	234.8600	653.9300	0.2349	0.6539	0
22/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	2050 On 07-August-25			Bond Future	121.5205	121.9478	121.5205	121.9478	0
22/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1630.5100	2057.8200	1.6305	2.0578	0
22/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	AL37 On 01-August-24			Index Future	1002.5510	999.0430	1002.5510	999.0430	0
22/07/2024	AL37 On 07-November-24			Index Future	1025.9290	1022.3400	1025.9290	1,022.3400	0
22/07/2024	AL37 On 06-February-25			Index Future	1048.0790	1044.4050	1048.0790	1,044.4050	0
22/07/2024	AL37 On 08-May-25			Index Future	1069.9830	1066.2180	1069.9830	1,066.2180	0
22/07/2024	AL37 On 07-August-25			Index Future	1092.1080	1088.2520	1092.1080	1,088.2520	0
22/07/2024	AL7T On 01-August-24			Index Future	1185.1400	1179.9060	1185.1400	1,179.9060	0
22/07/2024	AL7T On 07-November-24			Index Future	1212.7760	1207.4210	1212.7760	1,207.4210	0
22/07/2024	AL7T On 06-February-25			Index Future	1238.9600	1233.4810	1238.9600	1,233.4810	0
22/07/2024	AL7T On 08-May-25			Index Future	1264.8540	1259.2420	1264.8540	1,259.2420	0
22/07/2024	AL7T On 07-August-25			Index Future	1291.0080	1285.2650	1291.0080	1,285.2650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	ALBI On 01-August-24			Index Future	1028.6080	1024.0680	1028.6080	1,024.0680	104
22/07/2024	ALBI On 07-November-24			Index Future	1052.5940	1047.9480	1052.5940	1,047.9480	16
22/07/2024	ALBI On 06-February-25			Index Future	1075.3200	1070.5660	1075.3200	1,070.5660	0
22/07/2024	ALBI On 08-May-25			Index Future	1097.7930	1092.9250	1097.7930	1,092.9250	0
22/07/2024	ALBI On 07-August-25			Index Future	1120.4930	1115.5110	1120.4930	1,115.5110	0
22/07/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/07/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/07/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	ES33 On 01-August-24			Bond Future	11.6903	11.7469	79.8070	79.5451	0
22/07/2024	ES33 On 07-November-24			Bond Future	11.8170	11.8763	77.8870	77.6190	0
22/07/2024	ES33 On 06-February-25			Bond Future	11.9476	12.0096	79.5861	79.3120	0
22/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5854.5100	5580.4300	5.8545	5.5804	0
22/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	ES33 On 08-May-25			Bond Future	12.0935	12.1584	77.4619	77.1816	0
22/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2689.9000	2409.6500	2.6899	2.4097	0
22/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	ES33 On 07-August-25			Bond Future	12.2511	12.3192	79.0750	78.7886	0
22/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5270.4400	4983.9500	5.2704	4.9840	0
22/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	ES42 On 01-August-24			Bond Future	12.0385	12.1151	76.6722	76.2345	0
22/07/2024	ES42 On 07-November-24			Bond Future	12.1484	12.2280	74.2122	73.7642	0
22/07/2024	ES42 On 06-February-25			Bond Future	12.2558	12.3384	75.8306	75.3726	0
22/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7437.1500	6979.1000	7.4372	6.9791	0
22/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	ES42 On 08-May-25			Bond Future	12.3792	12.4651	73.1614	72.6932	0
22/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4530.4600	4062.3300	4.5305	4.0623	0
22/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	ES42 On 07-August-25			Bond Future	12.5076	12.5969	74.6825	74.2043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6410.2800	5932.1200	6.4103	5.9321	0
22/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 01-August-24			GOVI	1012.9410	1008.4660	1012.9410	1,008.4660	285
22/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	695710.0000	650960.0000	69.5710	65.0960	0
22/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	695610.0000	650860.0000	69.5610	65.0860	0
22/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	695510.0000	650760.0000	69.5510	65.0760	0
22/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 07-November-24			GOVI	1036.5610	1031.9830	1036.5610	1,031.9830	423
22/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	877810.0000	832030.0000	87.7810	83.2030	0
22/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	877710.0000	831930.0000	87.7710	83.1930	0
22/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	877610.0000	831830.0000	87.7610	83.1830	0
22/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 06-February-25			GOVI	1058.9410	1054.2560	1058.9410	1,054.2560	0
22/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	869410.0000	822560.0000	86.9410	82.2560	0
22/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 08-May-25			GOVI	1081.0720	1076.2750	1081.0720	1,076.2750	0
22/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	590720.0000	542750.0000	59.0720	54.2750	0
22/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GOVI On 07-August-25			GOVI	1103.4260	1098.5160	1103.4260	1,098.5160	0
22/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	924260.0000	875160.0000	92.4260	87.5160	0
22/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/07/2024	IGOV On 01-August-24			Index Future	356.6250	356.5790	356.6250	356.5790	7
22/07/2024	IGOV On 07-November-24			Index Future	365.0370	364.9890	365.0370	364.9890	588
22/07/2024	IGOV On 06-February-25			Index Future	373.0040	372.9530	373.0040	372.9530	0
22/07/2024	IGOV On 08-May-25			Index Future	380.8850	380.8270	380.8850	380.8270	0
22/07/2024	IGOV On 07-August-25			Index Future	388.8430	388.7800	388.8430	388.7800	0
22/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/07/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	8.3250	0
22/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3250	8.3250	91.6750	91.6750	0
22/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
22/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
22/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
22/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
22/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
22/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
22/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
22/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/07/2024	R035 On 01-August-24			Bond Future	10.9861	11.0624	90.8141	90.3878	27,232
22/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3621.4800	3223.6900	3.6215	3.2237	0
22/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	9.5000	37.9900	0.0095	0.0380	9,500
22/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4349.9700	3936.2300	4.3500	3.9362	0
22/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	2.9000	15.4400	0.0029	0.0154	0
22/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4401.8900	3987.3900	4.4019	3.9874	0
22/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	2.6600	14.4400	0.0027	0.0144	0
22/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4453.7800	4038.5700	4.4538	4.0386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	2.4300	13.5000	0.0024	0.0135	0
22/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6448.7700	6023.2000	6.4488	6.0232	5,100
22/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0.0500	0.7600	0.0001	0.0008	0
22/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7693.7900	7267.6100	7.6938	7.2676	0
22/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0.0000	0.1000	0.0000	0.0001	0
22/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7939.5700	7513.3500	7.9396	7.5134	0
22/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	0
22/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10574.0000	10147.7200	10.5740	10.1477	0
22/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
22/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10714.1200	10287.8400	10.7141	10.2878	0
22/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,650
22/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11271.0000	10844.7200	11.2710	10.8447	0
22/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,000
22/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11409.3300	10983.0500	11.4093	10.9831	0
22/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R035 On 07-November-24			Bond Future	11.0796	11.1593	88.4172	87.9810	119,501
22/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6200.1900	5855.1900	6.2002	5.8552	0
22/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	486.4900	577.6700	0.4865	0.5777	0
22/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6243.3400	5897.3700	6.2433	5.8974	0
22/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	479.6800	569.8900	0.4797	0.5699	0
22/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6286.4300	5939.4900	6.2864	5.9395	0
22/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	472.8500	562.0900	0.4729	0.5621	0
22/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6329.5700	5981.6600	6.3296	5.9817	1,000
22/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	466.1200	554.3900	0.4661	0.5544	0
22/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10872.3600	10460.6500	10.8724	10.4607	0
22/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	92.7200	117.1900	0.0927	0.1172	1,000
22/07/2024	R035 On 06-February-25			Bond Future	11.1761	11.2593	90.3253	89.8795	0
22/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7247.3100	6911.3400	7.2473	6.9113	0
22/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	943.1300	1052.9800	0.9431	1.0530	0
22/07/2024	R035 On 08-May-25			Bond Future	11.2827	11.3695	87.6949	87.2393	0
22/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3959.2700	3725.7100	3.9593	3.7257	400
22/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3031.6900	3253.7200	3.0317	3.2537	0
22/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4975.9800	4709.5900	4.9760	4.7096	0
22/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2408.1600	2597.3600	2.4082	2.5974	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8279.5000	7937.7800	8.2795	7.9378	0
22/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1230.5400	1344.4100	1.2305	1.3444	400
22/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10765.1500	10386.1800	10.7652	10.3862	0
22/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	747.9900	824.6100	0.7480	0.8246	400
22/07/2024	R035 On 07-August-25			Bond Future	11.3995	11.4901	89.5026	89.0372	0
22/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8124.4400	7801.8300	8.1244	7.8018	0
22/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1993.5700	2136.3700	1.9936	2.1364	0
22/07/2024	R053 On 01-August-24			Bond Future	11.4508	11.5270	105.4904	104.8468	0
22/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12626.3000	11982.6900	12.6263	11.9827	0
22/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0.0000	0.0600	0.0000	0.0001	0
22/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12692.7600	12049.1400	12.6928	12.0491	0
22/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
22/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12759.1200	12115.5000	12.7591	12.1155	0
22/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
22/07/2024	R053 On 07-November-24			Bond Future	11.5366	11.6158	102.0784	101.4198	3,638
22/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10178.6600	9637.1200	10.1787	9.6371	0
22/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	602.4700	719.5500	0.6025	0.7196	0
22/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10240.1200	9697.3500	10.2401	9.6974	0
22/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	594.2800	710.1300	0.5943	0.7101	0
22/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10301.7200	9757.7400	10.3017	9.7577	0
22/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	586.3200	700.9600	0.5863	0.7010	0
22/07/2024	R053 On 06-February-25			Bond Future	11.6210	11.7030	104.2808	103.6077	0
22/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11254.5800	10738.2700	11.2546	10.7383	0
22/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1354.0300	1510.8200	1.3540	1.5108	0
22/07/2024	R053 On 08-May-25			Bond Future	11.7169	11.8021	100.5847	99.8971	0
22/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9758.0400	9296.0400	9.7580	9.2960	0
22/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2740.5400	2966.2100	2.7405	2.9662	0
22/07/2024	R053 On 07-August-25			Bond Future	11.8184	11.9068	102.6557	101.9534	0
22/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12504.4800	12000.1500	12.5045	12.0002	0
22/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2682.8500	2880.8800	2.6829	2.8809	0
22/07/2024	R186 On 01-August-24			Bond Future	8.4467	8.5176	105.6346	105.4808	68,935
22/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	540.4800	436.0100	0.5405	0.4360	0
22/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	35.3300	84.7100	0.0353	0.0847	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	559.2700	452.5000	0.5593	0.4525	0
22/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	32.5400	79.6200	0.0325	0.0796	0
22/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	578.2800	469.3100	0.5783	0.4693	0
22/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	29.9700	74.8500	0.0300	0.0749	0
22/07/2024	R186 On 07-November-24			Bond Future	8.3967	8.4777	108.0980	107.9406	121,746
22/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1599.3900	1482.0200	1.5994	1.4820	0
22/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	185.4200	225.4400	0.1854	0.2254	0
22/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1615.5000	1497.6300	1.6155	1.4976	0
22/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	182.4200	221.9400	0.1824	0.2219	0
22/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1631.6400	1513.2800	1.6316	1.5133	0
22/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	179.4600	218.4900	0.1795	0.2185	0
22/07/2024	R186 On 06-February-25			Bond Future	8.3452	8.4383	105.1157	104.9546	0
22/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1548.7100	1440.8700	1.5487	1.4409	0
22/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	372.1400	425.3600	0.3721	0.4254	0
22/07/2024	R186 On 08-May-25			Bond Future	8.3310	8.4404	107.3077	107.1427	0
22/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	899.8500	816.6200	0.8999	0.8166	0
22/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	690.2400	771.9700	0.6902	0.7720	0
22/07/2024	R186 On 07-August-25			Bond Future	8.3272	8.4587	104.2064	104.0376	0
22/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1437.2900	1318.1300	1.4373	1.3181	1,983
22/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	298.1100	347.7700	0.2981	0.3478	0
22/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1889.2400	1753.3200	1.8892	1.7533	0
22/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	169.9900	202.8900	0.1700	0.2029	0
22/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2508.3500	2357.2400	2.5084	2.3572	0
22/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	76.7500	94.4600	0.0768	0.0945	1,983
22/07/2024	R202 On 01-August-24			Bond Future	261.3328	261.3365	261.3328	261.3365	538
22/07/2024	R202 On 07-November-24			Bond Future	267.4966	267.5006	267.4966	267.5006	973
22/07/2024	R202 On 06-February-25			Bond Future	268.1153	268.1185	268.1153	268.1185	0
22/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1325.2700	1328.5300	1.3253	1.3285	0
22/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R202 On 08-May-25			Bond Future	273.7734	273.7755	273.7734	273.7755	0
22/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1463.4000	1465.5300	1.4634	1.4655	0
22/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R202 On 07-August-25			Bond Future	274.1608	274.1619	274.1608	274.1619	0
22/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2560.7600	2561.8900	2.5608	2.5619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R209 On 01-August-24			Bond Future	11.0656	11.1418	71.0585	70.6771	5,314
22/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3468.9500	3106.6400	3.4690	3.1066	0
22/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	5.5900	24.6900	0.0056	0.0247	0
22/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3515.2700	3151.8800	3.5153	3.1519	0
22/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	5.1400	23.1600	0.0051	0.0232	0
22/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3561.5800	3197.1800	3.5616	3.1972	0
22/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	4.7200	21.7300	0.0047	0.0217	0
22/07/2024	R209 On 07-November-24			Bond Future	11.1500	11.2292	69.5586	69.1683	15,845
22/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5433.8600	5127.0700	5.4339	5.1271	0
22/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	451.9000	535.4500	0.4519	0.5355	0
22/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5472.0600	5164.3600	5.4721	5.1644	0
22/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	445.4700	528.1100	0.4455	0.5281	0
22/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5510.2900	5201.7000	5.5103	5.2017	0
22/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	439.1200	520.8700	0.4391	0.5209	0
22/07/2024	R209 On 06-February-25			Bond Future	11.2342	11.3164	71.0595	70.6606	0
22/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6412.5000	6112.6200	6.4125	6.1126	0
22/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	860.9700	960.0000	0.8610	0.9600	0
22/07/2024	R209 On 08-May-25			Bond Future	11.3321	11.4175	69.3856	68.9779	0
22/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4678.1100	4433.1600	4.6781	4.4332	0
22/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2072.3400	2235.0300	2.0723	2.2350	0
22/07/2024	R209 On 07-August-25			Bond Future	11.4373	11.5260	70.8154	70.3991	0
22/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7331.9300	7042.0100	7.3319	7.0420	0
22/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1794.8200	1921.2100	1.7948	1.9212	0
22/07/2024	R210 On 01-August-24			Bond Future	238.1470	238.0712	238.1470	238.0712	842
22/07/2024	R210 On 07-November-24			Bond Future	240.4248	240.3474	240.4248	240.3474	1,379
22/07/2024	R210 On 06-February-25			Bond Future	245.6708	245.5910	245.6708	245.5910	0
22/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6060.7700	5980.9600	6.0608	5.9810	0
22/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R210 On 08-May-25			Bond Future	247.4467	247.3641	247.4467	247.3641	0
22/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	583.3500	665.9000	0.5834	0.6659	0
22/07/2024	R210 On 07-August-25			Bond Future	252.6102	252.5249	252.6102	252.5249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4170.2000	4084.8700	4.1702	4.0849	0
22/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2024	R213 On 01-August-24			Bond Future	10.0029	10.0791	88.8097	88.4827	23,895
22/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3593.3800	3278.6600	3.5934	3.2787	0
22/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	3.3300	15.5700	0.0033	0.0156	0
22/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3633.9300	3318.6400	3.6339	3.3186	0
22/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	3.1100	14.7800	0.0031	0.0148	0
22/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3674.4700	3358.6200	3.6745	3.3586	0
22/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	2.9100	14.0200	0.0029	0.0140	0
22/07/2024	R213 On 07-November-24			Bond Future	10.0711	10.1514	87.3199	86.9854	74,521
22/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4874.6900	4599.8200	4.8747	4.5998	0
22/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	282.0200	341.6800	0.2820	0.3417	0
22/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4909.2300	4633.6300	4.9092	4.6336	0
22/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	277.6000	336.5300	0.2776	0.3365	0
22/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4943.7100	4667.3800	4.9437	4.6674	0
22/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	273.1500	331.3500	0.2732	0.3314	0
22/07/2024	R213 On 06-February-25			Bond Future	10.1449	10.2296	89.2044	88.8624	0
22/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5315.4100	5052.9300	5.3154	5.0529	0
22/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	607.6200	687.1300	0.6076	0.6871	0
22/07/2024	R213 On 08-May-25			Bond Future	10.2330	10.3224	87.5049	87.1554	0
22/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3105.6900	2917.9700	3.1057	2.9180	0
22/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1990.5200	2152.3600	1.9905	2.1524	0
22/07/2024	R213 On 07-August-25			Bond Future	10.3336	10.4282	89.3097	88.9525	0
22/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6079.6900	5824.6700	6.0797	5.8247	0
22/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1237.0600	1339.2200	1.2371	1.3392	0
22/07/2024	R214 On 01-August-24			Bond Future	11.3852	11.4614	66.7441	66.3429	6,879
22/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3910.3500	3524.7500	3.9104	3.5248	0
22/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	4.1100	19.6500	0.0041	0.0197	0
22/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3958.0200	3571.5500	3.9580	3.5716	0
22/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	3.7800	18.4500	0.0038	0.0185	0
22/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4005.6500	3618.3400	4.0057	3.6183	0
22/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	3.4700	17.3000	0.0035	0.0173	0
22/07/2024	R214 On 07-November-24			Bond Future	11.4702	11.5491	64.9941	64.5836	21,682

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5929.7100	5599.2300	5.9297	5.5992	0
22/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	417.7800	497.7900	0.4178	0.4978	0
22/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5969.3100	5637.9600	5.9693	5.6380	0
22/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	411.9100	491.0500	0.4119	0.4911	0
22/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6008.8700	5676.6600	6.0089	5.6767	0
22/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	406.0400	484.3200	0.4060	0.4843	0
22/07/2024	R214 On 06-February-25			Bond Future	11.5560	11.6377	66.3967	65.9772	0
22/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3243.7400	3026.5900	3.2437	3.0266	554
22/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2254.6100	2456.9700	2.2546	2.4570	0
22/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4861.8400	4589.3300	4.8618	4.5893	554
22/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1428.1600	1575.1600	1.4282	1.5752	0
22/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6490.0700	6177.3400	6.4901	6.1773	0
22/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	934.0100	1040.7900	0.9340	1.0408	0
22/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9854.8300	9488.4500	9.8548	9.4885	0
22/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	387.4500	440.5800	0.3875	0.4406	554
22/07/2024	R214 On 08-May-25			Bond Future	11.6484	11.7330	64.4752	64.0467	0
22/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5597.8900	5323.2300	5.5979	5.3232	0
22/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1936.9700	2090.8600	1.9370	2.0909	0
22/07/2024	R214 On 07-August-25			Bond Future	11.7477	11.8353	65.8043	65.3666	0
22/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7624.5200	7319.4900	7.6245	7.3195	0
22/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1907.2200	2039.9300	1.9072	2.0399	0
22/07/2024	R248 On 01-August-24			Bond Future	11.4603	11.5366	81.8305	81.3329	24,856
22/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5194.3200	4708.6800	5.1943	4.7087	0
22/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	2.5400	14.5000	0.0025	0.0145	0
22/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5252.2900	4765.9400	5.2523	4.7659	0
22/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	2.3300	13.5800	0.0023	0.0136	0
22/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5310.1900	4823.1600	5.3102	4.8232	0
22/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	2.1300	12.7000	0.0021	0.0127	0
22/07/2024	R248 On 07-November-24			Bond Future	11.5464	11.6255	79.2878	78.7786	250,222
22/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7800.6100	7382.8600	7.8006	7.3829	0
22/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	470.2200	561.6200	0.4702	0.5616	0
22/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7848.6600	7429.9400	7.8487	7.4299	0
22/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	463.8400	554.2700	0.4638	0.5543	0
22/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7896.6200	7476.9400	7.8966	7.4769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	457.4500	546.9200	0.4575	0.5469	0
22/07/2024	R248 On 06-February-25			Bond Future	11.6332	11.7152	80.9988	80.4785	10,000
22/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7665.2800	7287.1000	7.6653	7.2871	0
22/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1282.8400	1425.0300	1.2828	1.4250	0
22/07/2024	R248 On 08-May-25			Bond Future	11.7263	11.8112	78.2372	77.7056	0
22/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7302.8600	6948.3500	7.3029	6.9484	0
22/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2122.1900	2299.2800	2.1222	2.2993	0
22/07/2024	R248 On 07-August-25			Bond Future	11.8261	11.9142	79.8495	79.3065	0
22/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9883.3400	9491.7200	9.8833	9.4917	0
22/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2067.8700	2219.2400	2.0679	2.2192	0
22/07/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0