



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: 15/07/2024 TO: 15/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	2025 On 01-August-24			Bond Future	181.50	181.5015	181.4952	181.5015	4,600.00
15/07/2024	2025 On 07-November-24			Bond Future	185.79	185.7925	185.7861	185.7925	4,870.00
15/07/2024	2029 On 01-August-24			Bond Future	130.99	131.0461	130.9857	131.0461	3,134.00
15/07/2024	2029 On 07-November-24			Bond Future	132.68	132.7424	132.6806	132.7424	6,877.00
15/07/2024	2029 On 06-February-25			Bond Future	135.60	135.6592	135.5964	135.6592	0.00
15/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3196	3	3	3	0.00
15/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2029 On 08-May-25			Bond Future	137.09	137.1560	137.0922	137.1560	0.00
15/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
15/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	758	1	1	1	0.00
15/07/2024	2029 On 07-August-25			Bond Future	140.05	140.1137	140.0490	140.1137	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
15/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2639	3	3	3	0.00
15/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2030 On 01-August-24			Bond Future	9.57	93.9314	93.5463	93.9314	83,813.00
15/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3201	4	3	4	0.00
15/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3164	4	3	4	0.00
15/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3239	4	3	4	0.00
15/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2567	3	3	3	600.00
15/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4446	5	4	5	600.00
15/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6677	7	7	7	0.00
15/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
15/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	40	0	0	0	0.00
15/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	3	0	0	0	0.00
15/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	16	0	0	0	0.00
15/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	18	0	0	0	0.00
15/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	17	0	0	0	0.00
15/07/2024	2030 On 07-November-24			Bond Future	9.61	96.1271	95.7330	96.1271	118,784.00
15/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4551	5	5	5	0.00
15/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4583	5	5	5	0.00
15/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4519	5	5	5	0.00
15/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4423	5	4	5	600.00
15/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8413	9	8	9	0.00
15/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2908	3	3	3	600.00
15/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	304	0	0	0	0.00
15/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	36	0	0	0	600.00
15/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	640	1	1	1	0.00
15/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	290	0	0	0	0.00
15/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	281	0	0	0	0.00
15/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	286	0	0	0	0.00
15/07/2024	2030 On 06-February-25			Bond Future	9.66	94.2062	93.8037	94.2062	0.00
15/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4407	5	4	5	0.00
15/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	710	1	1	1	0.00
15/07/2024	2030 On 08-May-25			Bond Future	9.73	96.2164	95.8056	96.2164	0.00
15/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2587	3	3	3	0.00
15/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7642	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3448	4	3	4	1,640.00
15/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4398	5	4	5	2,280.00
15/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8831	9	9	9	0.00
15/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	260	0	0	0	2,280.00
15/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1052	1	1	1	0.00
15/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	414	0	0	0	1,640.00
15/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1409	1	1	1	0.00
15/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1879	2	2	2	0.00
15/07/2024	2030 On 07-August-25			Bond Future	9.81	94.2571	93.8379	94.2571	0.00
15/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5376	6	5	6	0.00
15/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3846	4	4	4	1,054.00
15/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7999	8	8	8	0.00
15/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	517	0	1	0	1,054.00
15/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1592	1	2	1	0.00
15/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1069	1	1	1	0.00
15/07/2024	2032 On 01-August-24			Bond Future	10.29	92.6788	92.2406	92.6788	68,169.00
15/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4037	4	4	4	0.00
15/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4082	5	4	5	0.00
15/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3993	4	4	4	0.00
15/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10101	11	10	11	0.00
15/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3905	4	4	4	600.00
15/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6120	7	6	7	600.00
15/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9139	10	9	10	0.00
15/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6340	7	6	7	0.00
15/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3205	4	3	4	0.00
15/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5634	6	6	6	120.00
15/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	8	0	0	0	0.00
15/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	77	0	0	0	11,000.00
15/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	4	0	0	0	100.00
15/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
15/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	5	0	0	0	0.00
15/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
15/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	40	0	0	0	0.00
15/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	37	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
15/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	34	0	0	0	0.00
15/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	36	0	0	0	0.00
15/07/2024	2032 On 07-November-24			Bond Future	10.36	90.6780	90.2295	90.6780	100,348.00
15/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5495	6	5	6	0.00
15/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5457	6	5	6	0.00
15/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5532	6	6	6	0.00
15/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5989	6	6	6	600.00
15/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11226	12	11	12	0.00
15/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4141	5	4	5	600.00
15/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12814	13	13	13	0.00
15/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6105	7	6	7	1,615.00
15/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	10	0	0	0	1,615.00
15/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	339	0	0	0	0.00
15/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	354	0	0	0	0.00
15/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	27	0	0	0	600.00
15/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	712	1	1	1	0.00
15/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	419	0	0	0	0.00
15/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	432	0	0	0	0.00
15/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	426	0	0	0	0.00
15/07/2024	2032 On 06-February-25			Bond Future	10.44	92.6486	92.1906	92.6486	0.00
15/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6372	7	6	7	0.00
15/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	729	1	1	1	0.00
15/07/2024	2032 On 08-May-25			Bond Future	10.53	90.4594	89.9919	90.4594	0.00
15/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3908	4	4	4	0.00
15/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2221	2	2	2	0.00
15/07/2024	2032 On 07-August-25			Bond Future	10.62	92.3872	91.9101	92.3872	0.00
15/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7290	8	7	8	0.00
15/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1511	1	2	1	0.00
15/07/2024	2033 On 01-August-24			Bond Future	124.32	124.3172	124.3151	124.3172	6,716.00
15/07/2024	2033 On 07-November-24			Bond Future	125.75	125.7560	125.7539	125.7560	569.00
15/07/2024	2033 On 06-February-25			Bond Future	128.52	128.5194	128.5176	128.5194	0.00
15/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3578	4	4	4	0.00
15/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2033 On 08-May-25			Bond Future	129.76	129.7616	129.7601	129.7616	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
15/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	860	1	1	1	0.00
15/07/2024	2033 On 07-August-25			Bond Future	132.56	132.5600	132.5590	132.5600	0.00
15/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3909	4	4	4	0.00
15/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2037 On 01-August-24			Bond Future	11.36	81.8403	81.3000	81.8403	110,058.00
15/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4092	5	4	5	0.00
15/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4041	5	4	5	0.00
15/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4142	5	4	5	1,383.00
15/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12401	13	12	13	0.00
15/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9410	10	9	10	0.00
15/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
15/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
15/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	36	0	0	0	0.00
15/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	40	0	0	0	0.00
15/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	38	0	0	0	0.00
15/07/2024	2037 On 07-November-24			Bond Future	11.45	83.7534	83.2004	83.7534	81,858.00
15/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6498	7	6	7	0.00
15/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6541	7	7	7	0.00
15/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6456	7	6	7	0.00
15/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	548	0	1	0	0.00
15/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	534	0	1	0	0.00
15/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	541	0	1	0	0.00
15/07/2024	2037 On 06-February-25			Bond Future	11.55	81.3127	80.7479	81.3127	0.00
15/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7351	8	7	8	0.00
15/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1064	1	1	1	0.00
15/07/2024	2037 On 08-May-25			Bond Future	11.66	83.0472	82.4706	83.0472	3,975.00
15/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5643	6	6	6	0.00
15/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9650	10	10	10	7,500.00
15/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6688	7	7	7	15,000.00
15/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9461	10	9	10	7,500.00
15/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1243	1	1	1	0.00
15/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2061	2	2	2	0.00
15/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1202	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
15/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2524	2	3	2	0.00
15/07/2024	2037 On 07-August-25			Bond Future	11.77	80.5558	79.9671	80.5558	0.00
15/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8369	9	8	9	0.00
15/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2174	2	2	2	0.00
15/07/2024	2038 On 01-August-24			Bond Future	134.03	134.1821	134.0316	134.1821	1,889.00
15/07/2024	2038 On 07-November-24			Bond Future	137.20	137.3543	137.2003	137.3543	1,668.00
15/07/2024	2038 On 06-February-25			Bond Future	138.10	138.2551	138.0980	138.2551	0.00
15/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2868	3	3	3	0.00
15/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2038 On 08-May-25			Bond Future	141.08	141.2392	141.0793	141.2392	0.00
15/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1399	2	1	2	0.00
15/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2038 On 07-August-25			Bond Future	141.96	142.1231	141.9602	142.1231	0.00
15/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2400	3	2	3	0.00
15/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2040 On 01-August-24			Bond Future	11.64	82.0656	81.4260	82.0656	12,570.00
15/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4109	5	4	5	0.00
15/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4163	5	4	5	0.00
15/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4056	5	4	5	0.00
15/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7417	8	7	8	7,500.00
15/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3843	4	4	4	680.00
15/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7050	8	7	8	0.00
15/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10109	11	10	11	0.00
15/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
15/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	2	0	0	0	0.00
15/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	3	0	0	0	680.00
15/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	69	0	0	0	0.00
15/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	57	0	0	0	0.00
15/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	51	0	0	0	0.00
15/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	54	0	0	0	0.00
15/07/2024	2040 On 07-November-24			Bond Future	11.73	83.9839	83.3294	83.9839	110,780.00
15/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6837	7	7	7	0.00
15/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	6927	8	7	8	0.00
15/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6882	7	7	7	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
15/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3700	4	4	4	640.00
15/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5771	6	6	6	0.00
15/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8245	9	8	9	0.00
15/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	830	1	1	1	640.00
15/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1549	1	2	1	0.00
15/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	409	0	0	0	640.00
15/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	603	1	1	1	0.00
15/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	595	1	1	1	0.00
15/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	611	1	1	1	0.00
15/07/2024	2040 On 06-February-25			Bond Future	11.83	81.2976	80.6290	81.2976	14.00
15/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7464	8	7	8	0.00
15/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1261	1	1	1	0.00
15/07/2024	2040 On 08-May-25			Bond Future	11.94	83.0315	82.3490	83.0315	3,900.00
15/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6330	7	6	7	0.00
15/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9408	10	9	10	7,500.00
15/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6775	7	7	7	15,000.00
15/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9686	10	10	10	7,500.00
15/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1376	1	1	1	0.00
15/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2286	2	2	2	0.00
15/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1442	1	1	1	0.00
15/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2480	2	2	2	0.00
15/07/2024	2040 On 07-August-25			Bond Future	12.06	80.2889	79.5920	80.2889	0.00
15/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8954	9	9	9	0.00
15/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2384	2	2	2	0.00
15/07/2024	2044 On 01-August-24			Bond Future	11.73	78.0508	77.4627	78.0508	99,564.00
15/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3409	4	3	4	0.00
15/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3356	4	3	4	0.00
15/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3461	4	3	4	0.00
15/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7209	8	7	8	0.00
15/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	8498	9	8	9	0.00
15/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
15/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	2	0	0	0	5,000.00
15/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	96	0	0	0	0.00
15/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	105	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
15/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	100	0	0	0	0.00
15/07/2024	2044 On 07-November-24			Bond Future	11.83	79.8753	79.2735	79.8753	36,355.00
15/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	6814	7	7	7	0.00
15/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	6859	7	7	7	0.00
15/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	6769	7	7	7	0.00
15/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5024	6	5	6	0.00
15/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	1110	1	1	1	11,405.00
15/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	676	1	1	1	0.00
15/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	659	1	1	1	0.00
15/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	668	1	1	1	0.00
15/07/2024	2044 On 06-February-25			Bond Future	11.92	77.2250	76.6103	77.2250	0.00
15/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7495	8	7	8	0.00
15/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3624	4	4	4	449.00
15/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10531	11	11	11	0.00
15/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5425	6	5	6	449.00
15/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	3158	3	3	3	0.00
15/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	734	1	1	1	449.00
15/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	2081	2	2	2	0.00
15/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1344	1	1	1	0.00
15/07/2024	2044 On 08-May-25			Bond Future	12.03	78.8720	78.2444	78.8720	0.00
15/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6481	7	6	7	0.00
15/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2561	2	3	2	0.00
15/07/2024	2044 On 07-August-25			Bond Future	12.14	76.1659	75.5252	76.1659	0.00
15/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9001	9	9	9	0.00
15/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2513	2	3	2	0.00
15/07/2024	2046 On 01-August-24			Bond Future	116.94	116.9396	116.9380	116.9396	6,642.00
15/07/2024	2046 On 07-November-24			Bond Future	117.50	117.5014	117.4998	117.5014	13,463.00
15/07/2024	2046 On 06-February-25			Bond Future	120.08	120.0832	120.0818	120.0832	0.00
15/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6072	6	6	6	0.00
15/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2046 On 08-May-25			Bond Future	120.42	120.4248	120.4240	120.4248	0.00
15/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1546	2	2	2	0.00
15/07/2024	2046 On 07-August-25			Bond Future	123.02	123.0208	123.0202	123.0208	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
15/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4330	4	4	4	0.00
15/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2050 On 01-August-24			Bond Future	116.13	115.9380	116.1320	115.9380	6,671.00
15/07/2024	2050 On 07-November-24			Bond Future	118.88	118.6788	118.8775	118.6788	12,155.00
15/07/2024	2050 On 06-February-25			Bond Future	119.13	118.9270	119.1302	118.9270	0.00
15/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3530	3	4	3	0.00
15/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2050 On 08-May-25			Bond Future	121.70	121.4939	121.7021	121.4939	0.00
15/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	542	0	1	0	0.00
15/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
15/07/2024	2050 On 07-August-25			Bond Future	121.92	121.7030	121.9159	121.7030	0.00
15/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2026	2	2	2	0.00
15/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
15/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	AL37 On 01-August-24			Index Future	1002.52	1006.5630	1002.5240	1006.5630	0.00
15/07/2024	AL37 On 07-November-24			Index Future	1025.96	1030.0920	1025.9590	1030.0920	0.00
15/07/2024	AL37 On 06-February-25			Index Future	1048.27	1052.4860	1048.2700	1052.4860	0.00
15/07/2024	AL37 On 08-May-25			Index Future	1070.68	1074.9790	1070.6830	1074.9790	0.00
15/07/2024	AL37 On 07-August-25			Index Future	1093.56	1097.9400	1093.5630	1097.9400	0.00
15/07/2024	AL7T On 01-August-24			Index Future	1187.41	1193.8340	1187.4060	1193.8340	0.00
15/07/2024	AL7T On 07-November-24			Index Future	1215.16	1221.7400	1215.1640	1221.7400	0.00
15/07/2024	AL7T On 06-February-25			Index Future	1241.59	1248.3010	1241.5890	1248.3010	0.00
15/07/2024	AL7T On 08-May-25			Index Future	1268.14	1274.9780	1268.1360	1274.9780	0.00
15/07/2024	AL7T On 07-August-25			Index Future	1295.23	1302.2120	1295.2340	1302.2120	0.00
15/07/2024	ALBI On 01-August-24			Index Future	1024.95	1030.3860	1024.9490	1030.3860	120.00
15/07/2024	ALBI On 07-November-24			Index Future	1048.91	1054.4720	1048.9090	1054.4720	16.00
15/07/2024	ALBI On 06-February-25			Index Future	1071.72	1077.3960	1071.7190	1077.3960	0.00
15/07/2024	ALBI On 08-May-25			Index Future	1094.63	1100.4210	1094.6330	1100.4210	0.00
15/07/2024	ALBI On 07-August-25			Index Future	1118.03	1123.9260	1118.0250	1123.9260	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
15/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	ES33 On 01-August-24			Bond Future	11.66	80.3491	79.9313	80.3491	0.00
15/07/2024	ES33 On 07-November-24			Bond Future	11.79	78.4462	78.0186	78.4462	0.00
15/07/2024	ES33 On 06-February-25			Bond Future	11.91	80.1695	79.7327	80.1695	0.00
15/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6001	6	6	6	0.00
15/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
15/07/2024	ES33 On 08-May-25			Bond Future	12.05	78.0957	77.6498	78.0957	0.00
15/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2878	3	3	3	0.00
15/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
15/07/2024	ES33 On 07-August-25			Bond Future	12.19	79.7769	79.3217	79.7769	0.00
15/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5517	6	6	6	0.00
15/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
15/07/2024	ES42 On 01-August-24			Bond Future	12.23	76.4201	75.5987	76.4201	0.00
15/07/2024	ES42 On 07-November-24			Bond Future	12.34	73.9583	73.1176	73.9583	0.00
15/07/2024	ES42 On 06-February-25			Bond Future	12.46	75.5826	74.7236	75.5826	0.00
15/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6330	7	6	7	0.00
15/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
15/07/2024	ES42 On 08-May-25			Bond Future	12.58	72.9445	72.0672	72.9445	0.00
15/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	3436	4	3	4	0.00
15/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
15/07/2024	ES42 On 07-August-25			Bond Future	12.71	74.5130	73.6171	74.5130	0.00
15/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5345	6	5	6	0.00
15/07/2024	ES42 On 07-August-25	13.79	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
15/07/2024	GOVI On 01-August-24			GOVI	1009.63	1014.9460	1009.6320	1014.9460	712.00
15/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	662520	72	66	72	0.00
15/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	662420	72	66	72	0.00
15/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	662620	72	66	72	0.00
15/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 07-November-24			GOVI	1033.23	1038.6710	1033.2340	1038.6710	0.00
15/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	844540	90	84	90	0.00
15/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	844440	90	84	90	0.00
15/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	844340	90	84	90	0.00
15/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 06-February-25			GOVI	1055.70	1061.2510	1055.7020	1061.2510	0.00
15/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	837020	89	84	89	0.00
15/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 08-May-25			GOVI	1078.28	1083.9310	1078.2750	1083.9310	0.00
15/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	562750	62	56	62	0.00
15/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
15/07/2024	GOVI On 07-August-25			GOVI	1101.32	1107.0840	1101.3170	1107.0840	0.00
15/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	903170	96	90	96	0.00
15/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
15/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2024	IGOV On 01-August-24			Index Future	356.42	356.4140	356.4190	356.4140	585.00
15/07/2024	IGOV On 07-November-24			Index Future	364.85	364.8400	364.8460	364.8400	16.00
15/07/2024	IGOV On 06-February-25			Index Future	372.87	372.8570	372.8660	372.8570	0.00
15/07/2024	IGOV On 08-May-25			Index Future	380.92	380.9100	380.9220	380.9100	0.00
15/07/2024	IGOV On 07-August-25			Index Future	389.15	389.1280	389.1450	389.1280	0.00
15/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
15/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
15/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
15/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
15/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
15/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
15/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
15/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
15/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
15/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/07/2024	R035 On 01-August-24			Bond Future	10.95	91.5703	91.0061	91.5703	36,212.00
15/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4612	5	5	5	0.00
15/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4663	5	5	5	0.00
15/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4561	5	5	5	0.00
15/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3849	4	4	4	0.00
15/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11601	12	12	12	0.00
15/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11463	12	11	12	0.00
15/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7886	8	8	8	0.00
15/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	8132	9	8	9	0.00
15/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6643	7	7	7	5,100.00
15/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10906	11	11	11	0.00
15/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10766	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
15/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
15/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	2	0	0	0	0.00
15/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
15/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	45	0	0	0	9,500.00
15/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	21	0	0	0	0.00
15/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	19	0	0	0	0.00
15/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	20	0	0	0	0.00
15/07/2024	R035 On 07-November-24			Bond Future	11.04	89.1961	88.6187	89.1961	106,965.00
15/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6475	7	6	7	0.00
15/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6432	7	6	7	0.00
15/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6518	7	7	7	0.00
15/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6561	7	7	7	1,000.00
15/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	11087	12	11	12	0.00
15/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	106	0	0	0	1,000.00
15/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	496	0	0	0	0.00
15/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	503	0	1	0	0.00
15/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	516	0	1	0	0.00
15/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	509	0	1	0	0.00
15/07/2024	R035 On 06-February-25			Bond Future	11.14	91.1347	90.5450	91.1347	0.00
15/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7490	8	7	8	0.00
15/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	966	1	1	1	0.00
15/07/2024	R035 On 08-May-25			Bond Future	11.23	88.5643	87.9623	88.5643	0.00
15/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5334	6	5	6	0.00
15/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4304	5	4	5	400.00
15/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8635	9	9	9	0.00
15/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	11059	12	11	12	0.00
15/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	775	1	1	1	400.00
15/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1318	1	1	1	400.00
15/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3109	3	3	3	0.00
15/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2499	2	2	2	0.00
15/07/2024	R035 On 07-August-25			Bond Future	11.33	90.4522	89.8377	90.4522	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
15/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8428	9	8	9	0.00
15/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	1962	2	2	2	0.00
15/07/2024	R053 On 01-August-24			Bond Future	11.62	104.9217	104.0476	104.9217	0.00
15/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	11317	12	11	12	0.00
15/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11184	12	11	12	0.00
15/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11251	12	11	12	0.00
15/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	1	0	0	0	0.00
15/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	1	0	0	0	0.00
15/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	1	0	0	0	0.00
15/07/2024	R053 On 07-November-24			Bond Future	11.71	101.5022	100.6077	101.5022	3,638.00
15/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9094	10	9	10	0.00
15/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9152	10	9	10	0.00
15/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9036	10	9	10	0.00
15/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	930	1	1	1	0.00
15/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	908	1	1	1	0.00
15/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	919	1	1	1	0.00
15/07/2024	R053 On 06-February-25			Bond Future	11.80	103.7079	102.7943	103.7079	0.00
15/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10207	11	10	11	0.00
15/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1793	2	2	2	0.00
15/07/2024	R053 On 08-May-25			Bond Future	11.90	100.0494	99.1166	100.0494	0.00
15/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	8800	9	9	9	0.00
15/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	3250	3	3	3	0.00
15/07/2024	R053 On 07-August-25			Bond Future	12.00	102.1803	101.2279	102.1803	0.00
15/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11540	12	12	12	0.00
15/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	3146	3	3	3	0.00
15/07/2024	R186 On 01-August-24			Bond Future	8.45	105.8091	105.6190	105.8091	70,045.00
15/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	594	1	1	1	0.00
15/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	577	1	1	1	0.00
15/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	611	1	1	1	0.00
15/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	78	0	0	0	0.00
15/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	87	0	0	0	0.00
15/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	83	0	0	0	0.00
15/07/2024	R186 On 07-November-24			Bond Future	8.40	108.2824	108.0879	108.2824	76,610.00
15/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1631	2	2	2	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
15/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1616	2	2	2	0.00
15/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1646	2	2	2	0.00
15/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	204	0	0	0	0.00
15/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	212	0	0	0	0.00
15/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	208	0	0	0	0.00
15/07/2024	R186 On 06-February-25			Bond Future	8.34	105.3205	105.1220	105.3205	0.00
15/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1560	2	2	2	0.00
15/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	377	0	0	0	0.00
15/07/2024	R186 On 08-May-25			Bond Future	8.29	107.5683	107.3659	107.5683	0.00
15/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	960	1	1	1	0.00
15/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	692	1	1	1	0.00
15/07/2024	R186 On 07-August-25			Bond Future	8.22	104.5464	104.3400	104.5464	0.00
15/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	2000	2	2	2	0.00
15/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1536	2	2	2	1,983.00
15/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2630	3	3	3	0.00
15/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
15/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	263	0	0	0	0.00
15/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	147	0	0	0	0.00
15/07/2024	R202 On 01-August-24			Bond Future	261.37	261.3689	261.3651	261.3689	538.00
15/07/2024	R202 On 07-November-24			Bond Future	267.54	267.5480	267.5442	267.5480	583.00
15/07/2024	R202 On 06-February-25			Bond Future	268.20	268.2076	268.2042	268.2076	0.00
15/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1414	1	1	1	0.00
15/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R202 On 08-May-25			Bond Future	273.99	273.9971	273.9947	273.9971	0.00
15/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1685	2	2	2	0.00
15/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R202 On 07-August-25			Bond Future	274.57	274.5729	274.5713	274.5729	0.00
15/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2971	3	3	3	0.00
15/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R209 On 01-August-24			Bond Future	11.06	71.5585	71.1050	71.5585	7,379.00
15/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3591	4	4	4	0.00
15/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3636	4	4	4	0.00
15/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3546	4	4	4	0.00
15/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	36	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
15/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	32	0	0	0	0.00
15/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	34	0	0	0	0.00
15/07/2024	R209 On 07-November-24			Bond Future	11.14	70.0742	69.6101	70.0742	9,638.00
15/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5572	6	6	6	0.00
15/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5610	6	6	6	0.00
15/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5534	6	6	6	0.00
15/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	501	0	1	0	0.00
15/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	487	0	0	0	0.00
15/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	494	0	0	0	0.00
15/07/2024	R209 On 06-February-25			Bond Future	11.22	71.5971	71.1231	71.5971	0.00
15/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6526	7	7	7	0.00
15/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	911	1	1	1	0.00
15/07/2024	R209 On 08-May-25			Bond Future	11.31	69.9686	69.4848	69.9686	0.00
15/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4915	5	5	5	0.00
15/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2210	2	2	2	0.00
15/07/2024	R209 On 07-August-25			Bond Future	11.41	71.4599	70.9660	71.4599	0.00
15/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7505	8	8	8	0.00
15/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1817	2	2	2	0.00
15/07/2024	R210 On 01-August-24			Bond Future	238.11	238.1172	238.1113	238.1172	1,254.00
15/07/2024	R210 On 07-November-24			Bond Future	240.40	240.4074	240.4014	240.4074	192.00
15/07/2024	R210 On 06-February-25			Bond Future	245.68	245.6899	245.6843	245.6899	0.00
15/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6074	6	6	6	0.00
15/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R210 On 08-May-25			Bond Future	247.58	247.5824	247.5776	247.5824	0.00
15/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
15/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	452	0	0	0	0.00
15/07/2024	R210 On 07-August-25			Bond Future	252.92	252.9206	252.9165	252.9206	0.00
15/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4476	4	4	4	0.00
15/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
15/07/2024	R213 On 01-August-24			Bond Future	9.98	89.2907	88.9006	89.2907	23,895.00
15/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3747	4	4	4	0.00
15/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3708	4	4	4	0.00
15/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3787	4	4	4	0.00
15/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	25	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
15/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	27	0	0	0	0.00
15/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	26	0	0	0	0.00
15/07/2024	R213 On 07-November-24			Bond Future	10.05	87.8170	87.4178	87.8170	72,389.00
15/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5031	5	5	5	0.00
15/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4997	5	5	5	0.00
15/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5066	5	5	5	0.00
15/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	297	0	0	0	0.00
15/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	306	0	0	0	0.00
15/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	302	0	0	0	0.00
15/07/2024	R213 On 06-February-25			Bond Future	10.12	89.7258	89.3181	89.7258	0.00
15/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5455	6	5	6	0.00
15/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	633	1	1	1	0.00
15/07/2024	R213 On 08-May-25			Bond Future	10.19	88.0798	87.6637	88.0798	0.00
15/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3263	4	3	4	0.00
15/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1989	2	2	2	0.00
15/07/2024	R213 On 07-August-25			Bond Future	10.27	89.9582	89.5334	89.9582	0.00
15/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6335	7	6	7	0.00
15/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1268	1	1	1	0.00
15/07/2024	R214 On 01-August-24			Bond Future	11.53	66.5238	65.9757	66.5238	8,133.00
15/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3240	4	3	4	0.00
15/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3286	4	3	4	0.00
15/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3195	4	3	4	0.00
15/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	57	0	0	0	0.00
15/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	52	0	0	0	0.00
15/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	54	0	0	0	0.00
15/07/2024	R214 On 07-November-24			Bond Future	11.62	64.7723	64.2113	64.7723	13,958.00
15/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5383	6	5	6	0.00
15/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5421	6	5	6	0.00
15/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5346	6	5	6	0.00
15/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	617	1	1	1	0.00
15/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	601	1	1	1	0.00
15/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	609	1	1	1	0.00
15/07/2024	R214 On 06-February-25			Bond Future	11.71	66.1801	65.6071	66.1801	0.00
15/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	5965	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	2917	3	3	3	554.00
15/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4424	5	4	5	554.00
15/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9205	10	9	10	0.00
15/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	527	0	1	0	554.00
15/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1780	2	2	2	0.00
15/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2718	2	3	2	0.00
15/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1198	1	1	1	0.00
15/07/2024	R214 On 08-May-25			Bond Future	11.80	64.2854	63.7004	64.2854	0.00
15/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5135	6	5	6	0.00
15/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2249	2	2	2	0.00
15/07/2024	R214 On 07-August-25			Bond Future	11.90	65.6558	65.0585	65.6558	0.00
15/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7180	8	7	8	0.00
15/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2208	2	2	2	0.00
15/07/2024	R248 On 01-August-24			Bond Future	11.64	81.2618	80.6516	81.2618	27,222.00
15/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4135	5	4	5	0.00
15/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4190	5	4	5	0.00
15/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4080	5	4	5	0.00
15/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	67	0	0	0	0.00
15/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	61	0	0	0	0.00
15/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	64	0	0	0	0.00
15/07/2024	R248 On 07-November-24			Bond Future	11.73	78.7101	78.0857	78.7101	240,719.00
15/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	6911	7	7	7	0.00
15/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	6957	8	7	8	0.00
15/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	6866	7	7	7	0.00
15/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	738	1	1	1	0.00
15/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	720	1	1	1	0.00
15/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	729	1	1	1	0.00
15/07/2024	R248 On 06-February-25			Bond Future	11.83	80.4209	79.7831	80.4209	10,000.00
15/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	6782	7	7	7	0.00
15/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1615	1	2	1	0.00
15/07/2024	R248 On 08-May-25			Bond Future	11.92	77.6851	77.0339	77.6851	0.00
15/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6617	7	7	7	0.00
15/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2640	2	3	2	0.00
15/07/2024	R248 On 07-August-25			Bond Future	12.02	79.3407	78.6759	79.3407	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
15/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9147	10	9	10	0.00
15/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2505	2	3	2	0.00
15/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00