



Johannesburg Stock Exchange
 One Exchange Square, Gwen Lane, Sandown, South Africa
 Private Bag X991174, Sandton 2146
 T: +27 11 520 7000 | F: +27 11 520 8584
 www.jse.co.za
 Registration Number: 2005/022939/06
 VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/07/2024 TO: 17/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	2025 On 01-August-24			Bond Future	181.47	181.4795	181.4748	181.4795	4,600.00
17/07/2024	2025 On 07-November-24			Bond Future	185.77	185.7701	185.7656	185.7701	4,870.00
17/07/2024	2029 On 01-August-24			Bond Future	130.92	130.9827	130.9163	130.9827	2,768.00
17/07/2024	2029 On 07-November-24			Bond Future	132.61	132.6776	132.6099	132.6776	7,605.00
17/07/2024	2029 On 06-February-25			Bond Future	135.53	135.5936	135.5252	135.5936	0.00
17/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3125	3	3	3	0.00
17/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2029 On 08-May-25			Bond Future	137.02	137.0906	137.0222	137.0906	0.00
17/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
17/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	828	1	1	1	0.00
17/07/2024	2029 On 07-August-25			Bond Future	139.98	140.0479	139.9792	140.0479	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2569	3	3	3	0.00
17/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2030 On 01-August-24			Bond Future	9.61	93.6299	93.3944	93.6299	28,761.00
17/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3047	3	3	3	0.00
17/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3009	3	3	3	0.00
17/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3085	3	3	3	0.00
17/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2413	3	2	3	600.00
17/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4293	5	4	5	600.00
17/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6525	7	7	7	0.00
17/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
17/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	38	0	0	0	0.00
17/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	2	0	0	0	0.00
17/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	14	0	0	0	0.00
17/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	16	0	0	0	0.00
17/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	15	0	0	0	0.00
17/07/2024	2030 On 07-November-24			Bond Future	9.65	95.8187	95.5778	95.8187	149,323.00
17/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4410	5	4	5	0.00
17/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4442	5	4	5	0.00
17/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4378	5	4	5	0.00
17/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4283	4	4	4	600.00
17/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8259	8	8	8	0.00
17/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2784	3	3	3	600.00
17/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	319	0	0	0	0.00
17/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	37	0	0	0	600.00
17/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	672	1	1	1	0.00
17/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	304	0	0	0	0.00
17/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	295	0	0	0	0.00
17/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	300	0	0	0	0.00
17/07/2024	2030 On 06-February-25			Bond Future	9.70	93.8914	93.6460	93.8914	0.00
17/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4278	4	4	4	0.00
17/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	738	1	1	1	0.00
17/07/2024	2030 On 08-May-25			Bond Future	9.78	95.8956	95.6461	95.8956	0.00
17/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2490	3	2	3	0.00
17/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7498	8	7	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
17/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3338	4	3	4	1,640.00
17/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4276	4	4	4	2,280.00
17/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8682	9	9	9	0.00
17/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	270	0	0	0	2,280.00
17/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1090	1	1	1	0.00
17/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	429	0	0	0	1,640.00
17/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1459	1	1	1	0.00
17/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1942	2	2	2	0.00
17/07/2024	2030 On 07-August-25			Bond Future	9.86	93.9301	93.6763	93.9301	0.00
17/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5250	5	5	5	0.00
17/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3735	4	4	4	1,054.00
17/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7855	8	8	8	0.00
17/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	535	1	1	1	1,054.00
17/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1643	2	2	2	0.00
17/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1104	1	1	1	0.00
17/07/2024	2032 On 01-August-24			Bond Future	10.33	92.3913	92.0607	92.3913	65,219.00
17/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3853	4	4	4	0.00
17/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3897	4	4	4	0.00
17/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3809	4	4	4	0.00
17/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9921	10	10	10	0.00
17/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3720	4	4	4	600.00
17/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5939	6	6	6	600.00
17/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8959	9	9	9	0.00
17/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6159	6	6	6	0.00
17/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3019	3	3	3	0.00
17/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5453	6	5	6	120.00
17/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	6	0	0	0	0.00
17/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	71	0	0	0	11,000.00
17/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	3	0	0	0	100.00
17/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
17/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	3	0	0	0	0.00
17/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
17/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	35	0	0	0	0.00
17/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	32	0	0	0	0.00

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17/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	30	0	0	0	0.00
17/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	31	0	0	0	0.00
17/07/2024	2032 On 07-November-24			Bond Future	10.40	90.3838	90.0455	90.3838	95,862.00
17/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5328	6	5	6	0.00
17/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5291	6	5	6	0.00
17/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5366	6	5	6	0.00
17/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5820	6	6	6	600.00
17/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11043	11	11	11	0.00
17/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3987	4	4	4	600.00
17/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12630	13	13	13	0.00
17/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5934	6	6	6	1,615.00
17/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	10	0	0	0	1,615.00
17/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	353	0	0	0	0.00
17/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	368	0	0	0	0.00
17/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	28	0	0	0	600.00
17/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	742	1	1	1	0.00
17/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	437	0	0	0	0.00
17/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	450	0	0	0	0.00
17/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	443	0	0	0	0.00
17/07/2024	2032 On 06-February-25			Bond Future	10.48	92.3484	92.0034	92.3484	0.00
17/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6211	6	6	6	0.00
17/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	755	1	1	1	0.00
17/07/2024	2032 On 08-May-25			Bond Future	10.57	90.1534	89.8020	90.1534	0.00
17/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3784	4	4	4	0.00
17/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2287	2	2	2	0.00
17/07/2024	2032 On 07-August-25			Bond Future	10.67	92.0754	91.7173	92.0754	0.00
17/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7138	7	7	7	0.00
17/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1552	1	2	1	0.00
17/07/2024	2033 On 01-August-24			Bond Future	124.40	124.4078	124.4013	124.4078	1,778.00
17/07/2024	2033 On 07-November-24			Bond Future	125.84	125.8489	125.8425	125.8489	5,856.00
17/07/2024	2033 On 06-February-25			Bond Future	128.61	128.6149	128.6091	128.6149	0.00
17/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3669	4	4	4	0.00
17/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2033 On 08-May-25			Bond Future	129.86	129.8607	129.8561	129.8607	0.00

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17/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	764	1	1	1	0.00
17/07/2024	2033 On 07-August-25			Bond Future	132.66	132.6620	132.6585	132.6620	0.00
17/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4009	4	4	4	0.00
17/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2037 On 01-August-24			Bond Future	11.34	81.5640	81.4125	81.5640	78,562.00
17/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4190	4	4	4	0.00
17/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4138	4	4	4	0.00
17/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4241	4	4	4	1,383.00
17/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12514	13	13	13	0.00
17/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9523	10	10	10	0.00
17/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
17/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
17/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	23	0	0	0	0.00
17/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	25	0	0	0	0.00
17/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	24	0	0	0	0.00
17/07/2024	2037 On 07-November-24			Bond Future	11.43	83.4706	83.3157	83.4706	180,286.00
17/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6583	7	7	7	0.00
17/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6626	7	7	7	0.00
17/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6540	7	7	7	0.00
17/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	517	1	1	1	0.00
17/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	504	0	1	0	0.00
17/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	510	0	1	0	0.00
17/07/2024	2037 On 06-February-25			Bond Future	11.53	81.0242	80.8666	81.0242	0.00
17/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7433	8	7	8	0.00
17/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1027	1	1	1	0.00
17/07/2024	2037 On 08-May-25			Bond Future	11.63	82.7531	82.5932	82.7531	3,975.00
17/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5710	6	6	6	0.00
17/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9740	10	10	10	7,500.00
17/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6762	7	7	7	15,000.00
17/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9550	10	10	10	7,500.00
17/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1209	1	1	1	0.00
17/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	2012	2	2	2	0.00
17/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1169	1	1	1	0.00

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17/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2469	2	2	2	0.00
17/07/2024	2037 On 07-August-25			Bond Future	11.75	80.2559	80.0935	80.2559	0.00
17/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8451	9	8	9	0.00
17/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2130	2	2	2	0.00
17/07/2024	2038 On 01-August-24			Bond Future	134.17	134.0297	134.1723	134.0297	1,889.00
17/07/2024	2038 On 07-November-24			Bond Future	137.34	137.1985	137.3447	137.1985	1,668.00
17/07/2024	2038 On 06-February-25			Bond Future	138.25	138.0971	138.2473	138.0971	0.00
17/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3017	3	3	3	0.00
17/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2038 On 08-May-25			Bond Future	141.23	141.0789	141.2340	141.0789	0.00
17/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1554	1	2	1	0.00
17/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2038 On 07-August-25			Bond Future	142.12	141.9628	142.1225	141.9628	0.00
17/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2562	2	3	2	0.00
17/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2040 On 01-August-24			Bond Future	11.52	82.2645	82.1010	82.2645	12,450.00
17/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4749	5	5	5	0.00
17/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4804	5	5	5	0.00
17/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4695	5	5	5	0.00
17/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	8090	8	8	8	7,500.00
17/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4475	5	4	5	680.00
17/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7723	8	8	8	0.00
17/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10784	11	11	11	0.00
17/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
17/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	1	0	0	0	680.00
17/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	26	0	0	0	0.00
17/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	20	0	0	0	0.00
17/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	18	0	0	0	0.00
17/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	19	0	0	0	0.00
17/07/2024	2040 On 07-November-24			Bond Future	11.62	84.1876	84.0203	84.1876	110,756.00
17/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7410	8	7	8	0.00
17/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7503	8	8	8	0.00
17/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7457	8	7	8	0.00

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17/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	4143	4	4	4	640.00
17/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	6311	6	6	6	0.00
17/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8852	9	9	9	0.00
17/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	679	1	1	1	640.00
17/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1301	1	1	1	0.00
17/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	325	0	0	0	640.00
17/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	487	0	0	0	0.00
17/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	481	0	0	0	0.00
17/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	494	0	0	0	0.00
17/07/2024	2040 On 06-February-25			Bond Future	11.71	81.5061	81.3358	81.5061	14.00
17/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	8008	8	8	8	0.00
17/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1097	1	1	1	0.00
17/07/2024	2040 On 08-May-25			Bond Future	11.82	83.2451	83.0723	83.2451	3,900.00
17/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6810	7	7	7	0.00
17/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9975	10	10	10	7,500.00
17/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	7271	7	7	7	15,000.00
17/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	10259	10	10	10	7,500.00
17/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1227	1	1	1	0.00
17/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2058	2	2	2	0.00
17/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1287	1	1	1	0.00
17/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2237	2	2	2	0.00
17/07/2024	2040 On 07-August-25			Bond Future	11.93	80.5075	80.3320	80.5075	0.00
17/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9488	10	9	10	0.00
17/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2178	2	2	2	0.00
17/07/2024	2044 On 01-August-24			Bond Future	11.57	78.5064	78.4965	78.5064	92,904.00
17/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	4370	4	4	4	0.00
17/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	4314	4	4	4	0.00
17/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4425	4	4	4	0.00
17/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	8241	8	8	8	0.00
17/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9532	10	10	10	0.00
17/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
17/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
17/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	26	0	0	0	0.00
17/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	29	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	27	0	0	0	0.00
17/07/2024	2044 On 07-November-24			Bond Future	11.66	80.3416	80.3316	80.3416	59,367.00
17/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7698	8	8	8	0.00
17/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7744	8	8	8	0.00
17/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7651	8	8	8	0.00
17/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5815	6	6	6	0.00
17/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	842	1	1	1	11,405.00
17/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	500	1	0	1	0.00
17/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	487	0	0	0	0.00
17/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	493	0	0	0	0.00
17/07/2024	2044 On 06-February-25			Bond Future	11.74	77.7018	77.6921	77.7018	0.00
17/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	8333	8	8	8	0.00
17/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	4223	4	4	4	449.00
17/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	11470	11	11	11	0.00
17/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	6158	6	6	6	449.00
17/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2676	3	3	3	0.00
17/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	590	1	1	1	449.00
17/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1732	2	2	2	0.00
17/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1100	1	1	1	0.00
17/07/2024	2044 On 08-May-25			Bond Future	11.84	79.3596	79.3508	79.3596	0.00
17/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	7228	7	7	7	0.00
17/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2202	2	2	2	0.00
17/07/2024	2044 On 07-August-25			Bond Future	11.95	76.6644	76.6564	76.6644	0.00
17/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9824	10	10	10	0.00
17/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2205	2	2	2	0.00
17/07/2024	2046 On 01-August-24			Bond Future	116.76	116.9363	116.7563	116.9363	6,642.00
17/07/2024	2046 On 07-November-24			Bond Future	117.31	117.4983	117.3141	117.4983	13,463.00
17/07/2024	2046 On 06-February-25			Bond Future	119.89	120.0805	119.8931	120.0805	0.00
17/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	5883	6	6	6	0.00
17/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2046 On 08-May-25			Bond Future	120.23	120.4242	120.2339	120.4242	0.00
17/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1736	2	2	2	0.00
17/07/2024	2046 On 07-August-25			Bond Future	122.83	123.0208	122.8275	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
17/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4138	4	4	4	0.00
17/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2050 On 01-August-24			Bond Future	115.73	116.1303	115.7341	116.1303	6,671.00
17/07/2024	2050 On 07-November-24			Bond Future	118.47	118.8758	118.4706	118.8758	12,155.00
17/07/2024	2050 On 06-February-25			Bond Future	118.72	119.1293	118.7158	119.1293	0.00
17/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3116	4	3	4	0.00
17/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2050 On 08-May-25			Bond Future	121.28	121.7014	121.2804	121.7014	0.00
17/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	120	1	0	1	0.00
17/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/07/2024	2050 On 07-August-25			Bond Future	121.49	121.9184	121.4891	121.9184	0.00
17/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	1599	2	2	2	0.00
17/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	AL37 On 01-August-24			Index Future	1000.82	1003.5180	1000.8170	1003.5180	0.00
17/07/2024	AL37 On 07-November-24			Index Future	1024.21	1026.9780	1024.2130	1026.9780	0.00
17/07/2024	AL37 On 06-February-25			Index Future	1046.49	1049.3130	1046.4900	1049.3130	0.00
17/07/2024	AL37 On 08-May-25			Index Future	1068.87	1071.7520	1068.8730	1071.7520	0.00
17/07/2024	AL37 On 07-August-25			Index Future	1091.72	1094.6570	1091.7200	1094.6570	0.00
17/07/2024	AL7T On 01-August-24			Index Future	1184.97	1189.8600	1184.9740	1189.8600	0.00
17/07/2024	AL7T On 07-November-24			Index Future	1212.68	1217.6750	1212.6760	1217.6750	0.00
17/07/2024	AL7T On 06-February-25			Index Future	1239.05	1244.1570	1239.0520	1244.1570	0.00
17/07/2024	AL7T On 08-May-25			Index Future	1265.55	1270.7630	1265.5530	1270.7630	0.00
17/07/2024	AL7T On 07-August-25			Index Future	1292.60	1297.9220	1292.6040	1297.9220	0.00
17/07/2024	ALBI On 01-August-24			Index Future	1027.92	1030.1000	1027.9210	1030.1000	119.00
17/07/2024	ALBI On 07-November-24			Index Future	1051.95	1054.1800	1051.9510	1054.1800	16.00
17/07/2024	ALBI On 06-February-25			Index Future	1074.83	1077.1070	1074.8310	1077.1070	0.00
17/07/2024	ALBI On 08-May-25			Index Future	1097.82	1100.1410	1097.8200	1100.1410	0.00
17/07/2024	ALBI On 07-August-25			Index Future	1121.29	1123.6530	1121.2860	1123.6530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	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
17/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	ES33 On 01-August-24			Bond Future	11.68	80.1248	79.8609	80.1248	0.00
17/07/2024	ES33 On 07-November-24			Bond Future	11.80	78.2167	77.9466	78.2167	0.00
17/07/2024	ES33 On 06-February-25			Bond Future	11.93	79.9354	79.6599	79.9354	0.00
17/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5928	6	6	6	0.00
17/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/07/2024	ES33 On 08-May-25			Bond Future	12.07	77.8570	77.5765	77.8570	0.00
17/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2805	3	3	3	0.00
17/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/07/2024	ES33 On 07-August-25			Bond Future	12.21	79.5337	79.2479	79.5337	0.00
17/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5443	6	5	6	0.00
17/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/07/2024	ES42 On 01-August-24			Bond Future	12.04	76.7219	76.6832	76.7219	0.00
17/07/2024	ES42 On 07-November-24			Bond Future	12.15	74.2673	74.2278	74.2673	0.00
17/07/2024	ES42 On 06-February-25			Bond Future	12.25	75.8987	75.8589	75.8987	0.00
17/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7465	8	7	8	0.00
17/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/07/2024	ES42 On 08-May-25			Bond Future	12.37	73.2681	73.2282	73.2681	0.00
17/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4597	5	5	5	0.00
17/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/07/2024	ES42 On 07-August-25			Bond Future	12.49	74.8440	74.8041	74.8440	0.00
17/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6532	7	7	7	0.00
17/07/2024	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
17/07/2024	GOVI On 01-August-24			GOVI	1012.23	1014.4490	1012.2290	1014.4490	710.00
17/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	688490	71	69	71	0.00
17/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	688390	71	69	71	0.00
17/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	688590	71	69	71	0.00
17/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 07-November-24			GOVI	1035.89	1038.1640	1035.8920	1038.1640	0.00
17/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	871120	89	87	89	0.00
17/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	871020	89	87	89	0.00
17/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	870920	89	87	89	0.00
17/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 06-February-25			GOVI	1058.42	1060.7420	1058.4230	1060.7420	0.00
17/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	864230	89	86	89	0.00
17/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 08-May-25			GOVI	1081.06	1083.4260	1081.0610	1083.4260	0.00
17/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	590610	61	59	61	0.00
17/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/07/2024	GOVI On 07-August-25			GOVI	1104.17	1106.5810	1104.1690	1106.5810	0.00
17/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	931690	96	93	96	0.00
17/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2024	IGOV On 01-August-24			Index Future	356.19	356.4370	356.1910	356.4370	579.00
17/07/2024	IGOV On 07-November-24			Index Future	364.61	364.8650	364.6120	364.8650	16.00
17/07/2024	IGOV On 06-February-25			Index Future	372.63	372.8860	372.6290	372.8860	0.00
17/07/2024	IGOV On 08-May-25			Index Future	380.68	380.9440	380.6830	380.9440	0.00
17/07/2024	IGOV On 07-August-25			Index Future	388.90	389.1680	388.9030	389.1680	0.00
17/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/07/2024	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
17/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	91.6700	91.6750	91.6700	0.00
17/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
17/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
17/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
17/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
17/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
17/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.00	92.0000	92.0000	92.0000	0.00
17/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
17/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/07/2024	R035 On 01-August-24			Bond Future	10.99	91.2097	90.8003	91.2097	36,054.00
17/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4403	5	4	5	0.00
17/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4454	5	4	5	0.00
17/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4352	5	4	5	0.00
17/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3639	4	4	4	0.00
17/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11396	12	11	12	0.00
17/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11257	12	11	12	0.00
17/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7680	8	8	8	0.00
17/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7926	8	8	8	0.00
17/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6436	7	6	7	5,100.00
17/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10700	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
17/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10560	11	11	11	0.00
17/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
17/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
17/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1	0	0	0	0.00
17/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
17/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	41	0	0	0	9,500.00
17/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	18	0	0	0	0.00
17/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	16	0	0	0	0.00
17/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	17	0	0	0	0.00
17/07/2024	R035 On 07-November-24			Bond Future	11.08	88.8270	88.4082	88.8270	124,831.00
17/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6284	7	6	7	0.00
17/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6241	7	6	7	0.00
17/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6327	7	6	7	0.00
17/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6369	7	6	7	1,000.00
17/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10880	11	11	11	0.00
17/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	110	0	0	0	1,000.00
17/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	515	0	1	0	0.00
17/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	522	0	1	0	0.00
17/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	536	0	1	0	0.00
17/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	529	0	1	0	0.00
17/07/2024	R035 On 06-February-25			Bond Future	11.18	90.7581	90.3307	90.7581	0.00
17/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7307	8	7	8	0.00
17/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	998	1	1	1	0.00
17/07/2024	R035 On 08-May-25			Bond Future	11.27	88.1802	87.7447	88.1802	0.00
17/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	5183	5	5	5	0.00
17/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	4169	4	4	4	400.00
17/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8454	9	8	9	0.00
17/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10864	11	11	11	0.00
17/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	797	1	1	1	400.00
17/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1355	1	1	1	400.00
17/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3191	3	3	3	0.00
17/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2566	2	3	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
17/07/2024	R035 On 07-August-25			Bond Future	11.38	90.0605	89.6166	90.0605	0.00
17/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8256	9	8	9	0.00
17/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2011	2	2	2	0.00
17/07/2024	R053 On 01-August-24			Bond Future	11.45	105.5326	105.4697	105.5326	0.00
17/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12738	13	13	13	0.00
17/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	12606	13	13	13	0.00
17/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12672	13	13	13	0.00
17/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R053 On 07-November-24			Bond Future	11.54	102.1273	102.0631	102.1273	3,638.00
17/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	10307	10	10	10	0.00
17/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	10368	10	10	10	0.00
17/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	10246	10	10	10	0.00
17/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	685	1	1	1	0.00
17/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	668	1	1	1	0.00
17/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	676	1	1	1	0.00
17/07/2024	R053 On 06-February-25			Bond Future	11.62	104.3471	104.2822	104.3471	0.00
17/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	11365	11	11	11	0.00
17/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1463	1	1	1	0.00
17/07/2024	R053 On 08-May-25			Bond Future	11.71	100.7030	100.6378	100.7030	0.00
17/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9846	10	10	10	0.00
17/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2775	3	3	3	0.00
17/07/2024	R053 On 07-August-25			Bond Future	11.80	102.8486	102.7830	102.8486	0.00
17/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12677	13	13	13	0.00
17/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2728	3	3	3	0.00
17/07/2024	R186 On 01-August-24			Bond Future	8.50	105.6739	105.5279	105.6739	68,935.00
17/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	512	1	1	1	0.00
17/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	495	1	0	1	0.00
17/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	528	1	1	1	0.00
17/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	87	0	0	0	0.00
17/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	97	0	0	0	0.00
17/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	92	0	0	0	0.00
17/07/2024	R186 On 07-November-24			Bond Future	8.45	108.1441	107.9948	108.1441	121,352.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1554	2	2	2	0.00
17/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1539	2	2	2	0.00
17/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1569	2	2	2	0.00
17/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	219	0	0	0	0.00
17/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	228	0	0	0	0.00
17/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	224	0	0	0	0.00
17/07/2024	R186 On 06-February-25			Bond Future	8.40	105.1796	105.0278	105.1796	0.00
17/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1490	2	1	2	0.00
17/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	401	0	0	0	0.00
17/07/2024	R186 On 08-May-25			Bond Future	8.36	107.4252	107.2712	107.4252	0.00
17/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	905	1	1	1	0.00
17/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	732	1	1	1	0.00
17/07/2024	R186 On 07-August-25			Bond Future	8.30	104.4009	104.2447	104.4009	0.00
17/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1919	2	2	2	0.00
17/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1463	2	1	2	1,983.00
17/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2542	3	3	3	0.00
17/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	72	0	0	0	1,983.00
17/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	285	0	0	0	0.00
17/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	161	0	0	0	0.00
17/07/2024	R202 On 01-August-24			Bond Future	261.35	261.3611	261.3492	261.3611	538.00
17/07/2024	R202 On 07-November-24			Bond Future	267.53	267.5402	267.5285	267.5402	583.00
17/07/2024	R202 On 06-February-25			Bond Future	268.19	268.2019	268.1915	268.2019	0.00
17/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1401	1	1	1	0.00
17/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R202 On 08-May-25			Bond Future	273.99	273.9934	273.9856	273.9934	0.00
17/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1676	2	2	2	0.00
17/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R202 On 07-August-25			Bond Future	274.57	274.5760	274.5702	274.5760	0.00
17/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2970	3	3	3	0.00
17/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R209 On 01-August-24			Bond Future	11.07	71.3122	71.0214	71.3122	5,689.00
17/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3500	4	4	4	0.00
17/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3545	4	4	4	0.00
17/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3455	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	29	0	0	0	0.00
17/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	26	0	0	0	0.00
17/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	27	0	0	0	0.00
17/07/2024	R209 On 07-November-24			Bond Future	11.16	69.8222	69.5246	69.8222	16,251.00
17/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5489	6	5	6	0.00
17/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5527	6	6	6	0.00
17/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5451	6	5	6	0.00
17/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	503	0	1	0	0.00
17/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	489	0	0	0	0.00
17/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	496	0	0	0	0.00
17/07/2024	R209 On 06-February-25			Bond Future	11.24	71.3399	71.0363	71.3399	0.00
17/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6446	7	6	7	0.00
17/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	918	1	1	1	0.00
17/07/2024	R209 On 08-May-25			Bond Future	11.33	69.7065	69.3972	69.7065	0.00
17/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4847	5	5	5	0.00
17/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2230	2	2	2	0.00
17/07/2024	R209 On 07-August-25			Bond Future	11.42	71.1926	70.8774	71.1926	0.00
17/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7431	8	7	8	0.00
17/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1832	2	2	2	0.00
17/07/2024	R210 On 01-August-24			Bond Future	238.09	238.0236	238.0875	238.0236	842.00
17/07/2024	R210 On 07-November-24			Bond Future	240.38	240.3119	240.3776	240.3119	1,379.00
17/07/2024	R210 On 06-February-25			Bond Future	245.66	245.5934	245.6621	245.5934	0.00
17/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	6052	6	6	6	0.00
17/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R210 On 08-May-25			Bond Future	247.56	247.4874	247.5601	247.4874	0.00
17/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
17/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	470	1	0	1	0.00
17/07/2024	R210 On 07-August-25			Bond Future	252.90	252.8251	252.9017	252.8251	0.00
17/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4462	4	4	4	0.00
17/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/07/2024	R213 On 01-August-24			Bond Future	10.02	89.0121	88.7379	89.0121	23,895.00
17/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3581	4	4	4	0.00
17/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3541	4	4	4	0.00
17/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3621	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	21	0	0	0	0.00
17/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	23	0	0	0	0.00
17/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	22	0	0	0	0.00
17/07/2024	R213 On 07-November-24			Bond Future	10.09	87.5319	87.2514	87.5319	72,399.00
17/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4879	5	5	5	0.00
17/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4845	5	5	5	0.00
17/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4913	5	5	5	0.00
17/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	311	0	0	0	0.00
17/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	321	0	0	0	0.00
17/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	316	0	0	0	0.00
17/07/2024	R213 On 06-February-25			Bond Future	10.16	89.4349	89.1489	89.4349	0.00
17/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5311	6	5	6	0.00
17/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	658	1	1	1	0.00
17/07/2024	R213 On 08-May-25			Bond Future	10.24	87.7833	87.4921	87.7833	0.00
17/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3153	3	3	3	0.00
17/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2051	2	2	2	0.00
17/07/2024	R213 On 07-August-25			Bond Future	10.32	89.6559	89.3594	89.6559	0.00
17/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6198	6	6	6	0.00
17/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1305	1	1	1	0.00
17/07/2024	R214 On 01-August-24			Bond Future	11.38	66.7985	66.7585	66.7985	8,133.00
17/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3984	4	4	4	0.00
17/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	4031	4	4	4	0.00
17/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3937	4	4	4	0.00
17/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	16	0	0	0	0.00
17/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	14	0	0	0	0.00
17/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	15	0	0	0	0.00
17/07/2024	R214 On 07-November-24			Bond Future	11.47	65.0534	65.0125	65.0534	13,958.00
17/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	6039	6	6	6	0.00
17/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	6079	6	6	6	0.00
17/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	6000	6	6	6	0.00
17/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	470	0	0	0	0.00
17/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	457	0	0	0	0.00
17/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	463	0	0	0	0.00
17/07/2024	R214 On 06-February-25			Bond Future	11.55	66.4676	66.4263	66.4676	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6586	7	7	7	0.00
17/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3359	3	3	3	554.00
17/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4970	5	5	5	554.00
17/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9926	10	10	10	0.00
17/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	429	0	0	0	554.00
17/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1507	2	2	2	0.00
17/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2340	2	2	2	0.00
17/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1000	1	1	1	0.00
17/07/2024	R214 On 08-May-25			Bond Future	11.64	64.5796	64.5381	64.5796	0.00
17/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5687	6	6	6	0.00
17/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	1963	2	2	2	0.00
17/07/2024	R214 On 07-August-25			Bond Future	11.73	65.9566	65.9149	65.9566	0.00
17/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7789	8	8	8	0.00
17/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	1961	2	2	2	0.00
17/07/2024	R248 On 01-August-24			Bond Future	11.47	81.7654	81.7822	81.7654	26,652.00
17/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	5216	5	5	5	0.00
17/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	5274	5	5	5	0.00
17/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	5159	5	5	5	0.00
17/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	16	0	0	0	0.00
17/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	14	0	0	0	0.00
17/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	15	0	0	0	0.00
17/07/2024	R248 On 07-November-24			Bond Future	11.55	79.2255	79.2428	79.2255	240,601.00
17/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7872	8	8	8	0.00
17/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7920	8	8	8	0.00
17/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7825	8	8	8	0.00
17/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	539	1	1	1	0.00
17/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	525	1	1	1	0.00
17/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	532	1	1	1	0.00
17/07/2024	R248 On 06-February-25			Bond Future	11.64	80.9478	80.9660	80.9478	10,000.00
17/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7660	8	8	8	0.00
17/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1311	1	1	1	0.00
17/07/2024	R248 On 08-May-25			Bond Future	11.73	78.2239	78.2433	78.2239	0.00
17/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	7436	7	7	7	0.00
17/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2250	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
17/07/2024	R248 On 07-August-25			Bond Future	11.82	79.8916	79.9122	79.8916	0.00
17/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	10051	10	10	10	0.00
17/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2173	2	2	2	0.00
17/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00