



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: 19/07/2024 TO: 19/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	2025 On 01-August-24			Bond Future	181.47	181.4733	181.4685	181.4733	4,600.00
19/07/2024	2025 On 07-November-24			Bond Future	185.75	185.7641	185.7487	185.7641	4,870.00
19/07/2024	2029 On 01-August-24			Bond Future	130.91	130.9132	130.9078	130.9132	2,611.00
19/07/2024	2029 On 07-November-24			Bond Future	132.59	132.6068	132.5937	132.6068	7,762.00
19/07/2024	2029 On 06-February-25			Bond Future	135.49	135.5224	135.4865	135.5224	0.00
19/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3087	3	3	3	0.00
19/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2029 On 08-May-25			Bond Future	136.91	137.0198	136.9146	137.0198	0.00
19/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
19/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	935	1	1	1	0.00
19/07/2024	2029 On 07-August-25			Bond Future	139.77	139.9772	139.7717	139.9772	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
19/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2362	3	2	3	0.00
19/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2030 On 01-August-24			Bond Future	9.64	93.3159	93.2763	93.3159	28,630.00
19/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	2925	3	3	3	0.00
19/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	2888	3	3	3	0.00
19/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	2963	3	3	3	0.00
19/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2288	2	2	2	600.00
19/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4174	4	4	4	600.00
19/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6407	6	6	6	0.00
19/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
19/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	32	0	0	0	0.00
19/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	1	0	0	0	0.00
19/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	11	0	0	0	0.00
19/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	12	0	0	0	0.00
19/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	11	0	0	0	0.00
19/07/2024	2030 On 07-November-24			Bond Future	9.69	95.4975	95.4514	95.4975	149,145.00
19/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4263	4	4	4	0.00
19/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4295	4	4	4	0.00
19/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4231	4	4	4	0.00
19/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4135	4	4	4	600.00
19/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8132	8	8	8	0.00
19/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	2639	3	3	3	600.00
19/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	297	0	0	0	0.00
19/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	36	0	0	0	600.00
19/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	653	1	1	1	0.00
19/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	283	0	0	0	0.00
19/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	274	0	0	0	0.00
19/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	278	0	0	0	0.00
19/07/2024	2030 On 06-February-25			Bond Future	9.74	93.5641	93.5010	93.5641	0.00
19/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4110	4	4	4	0.00
19/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	715	1	1	1	0.00
19/07/2024	2030 On 08-May-25			Bond Future	9.83	95.5628	95.4500	95.5628	0.00
19/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2349	2	2	2	0.00
19/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7310	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
19/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3180	3	3	3	1,640.00
19/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4109	4	4	4	2,280.00
19/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8490	9	8	9	0.00
19/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	274	0	0	0	2,280.00
19/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	1119	1	1	1	0.00
19/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	437	0	0	0	1,640.00
19/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1497	1	1	1	0.00
19/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1997	2	2	2	0.00
19/07/2024	2030 On 07-August-25			Bond Future	9.94	93.5915	93.4076	93.5915	0.00
19/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5036	5	5	5	0.00
19/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3545	4	4	4	1,054.00
19/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	7614	8	8	8	0.00
19/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	562	1	1	1	1,054.00
19/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1722	2	2	2	0.00
19/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	1159	1	1	1	0.00
19/07/2024	2032 On 01-August-24			Bond Future	10.40	91.8701	91.7027	91.8701	65,219.00
19/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	3488	4	3	4	0.00
19/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	3532	4	4	4	0.00
19/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	3444	4	3	4	0.00
19/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	9563	10	10	10	0.00
19/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	3355	4	3	4	600.00
19/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	5579	6	6	6	600.00
19/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	8601	9	9	9	0.00
19/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	5800	6	6	6	0.00
19/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	2651	3	3	3	0.00
19/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5092	5	5	5	120.00
19/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	3	0	0	0	0.00
19/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	61	0	0	0	11,000.00
19/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	1	0	0	0	100.00
19/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
19/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	2	0	0	0	0.00
19/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
19/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	28	0	0	0	0.00
19/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	25	0	0	0	0.00

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19/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	23	0	0	0	0.00
19/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	24	0	0	0	0.00
19/07/2024	2032 On 07-November-24			Bond Future	10.48	89.8505	89.6740	89.8505	102,652.00
19/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	4963	5	5	5	0.00
19/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	4926	5	5	5	0.00
19/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5000	5	5	5	0.00
19/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	5451	6	5	6	600.00
19/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	10674	11	11	11	0.00
19/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	3639	4	4	4	600.00
19/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12260	12	12	12	0.00
19/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	5565	6	6	6	1,615.00
19/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	11	0	0	0	1,615.00
19/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	355	0	0	0	0.00
19/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	371	0	0	0	0.00
19/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	31	0	0	0	600.00
19/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	765	1	1	1	0.00
19/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	443	0	0	0	0.00
19/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	456	0	0	0	0.00
19/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	450	0	0	0	0.00
19/07/2024	2032 On 06-February-25			Bond Future	10.57	91.8043	91.6087	91.8043	0.00
19/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	5873	6	6	6	0.00
19/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	812	1	1	1	0.00
19/07/2024	2032 On 08-May-25			Bond Future	10.67	89.5990	89.3529	89.5990	0.00
19/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3475	4	3	4	0.00
19/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2427	2	2	2	0.00
19/07/2024	2032 On 07-August-25			Bond Future	10.79	91.5102	91.1937	91.5102	0.00
19/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	6673	7	7	7	0.00
19/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1611	2	2	2	0.00
19/07/2024	2033 On 01-August-24			Bond Future	124.39	124.3991	124.3947	124.3991	1,778.00
19/07/2024	2033 On 07-November-24			Bond Future	125.83	125.8402	125.8286	125.8402	6,395.00
19/07/2024	2033 On 06-February-25			Bond Future	128.57	128.6072	128.5739	128.6072	0.00
19/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3634	4	4	4	0.00
19/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2033 On 08-May-25			Bond Future	129.76	129.8545	129.7558	129.8545	0.00

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19/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	864	1	1	1	0.00
19/07/2024	2033 On 07-August-25			Bond Future	132.46	132.6574	132.4636	132.6574	0.00
19/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	3814	4	4	4	0.00
19/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2037 On 01-August-24			Bond Future	11.41	81.2754	81.0235	81.2754	78,562.00
19/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	3800	4	4	4	0.00
19/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	3749	4	4	4	0.00
19/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	3852	4	4	4	1,383.00
19/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12125	12	12	12	0.00
19/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9134	9	9	9	0.00
19/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
19/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
19/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	22	0	0	0	0.00
19/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	25	0	0	0	0.00
19/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	23	0	0	0	0.00
19/07/2024	2037 On 07-November-24			Bond Future	11.51	83.1754	82.9129	83.1754	180,286.00
19/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6210	6	6	6	0.00
19/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6252	7	6	7	0.00
19/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6167	6	6	6	0.00
19/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	547	1	1	1	0.00
19/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	533	1	1	1	0.00
19/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	540	1	1	1	0.00
19/07/2024	2037 On 06-February-25			Bond Future	11.60	80.7233	80.4412	80.7233	0.00
19/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7049	7	7	7	0.00
19/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	1069	1	1	1	0.00
19/07/2024	2037 On 08-May-25			Bond Future	11.72	82.4472	82.1172	82.4472	3,975.00
19/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5226	6	5	6	0.00
19/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9228	10	9	10	7,500.00
19/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6266	7	6	7	15,000.00
19/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9038	9	9	9	7,500.00
19/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1174	1	1	1	0.00
19/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1992	2	2	2	0.00
19/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1133	1	1	1	0.00

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19/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2461	3	2	3	0.00
19/07/2024	2037 On 07-August-25			Bond Future	11.85	79.9446	79.5483	79.9446	0.00
19/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8004	8	8	8	0.00
19/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2228	2	2	2	0.00
19/07/2024	2038 On 01-August-24			Bond Future	134.17	134.1705	134.1662	134.1705	1,889.00
19/07/2024	2038 On 07-November-24			Bond Future	137.33	137.3428	137.3307	137.3428	2,088.00
19/07/2024	2038 On 06-February-25			Bond Future	138.21	138.2458	138.2101	138.2458	0.00
19/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	2980	3	3	3	0.00
19/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2038 On 08-May-25			Bond Future	141.13	141.2328	141.1260	141.2328	0.00
19/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1446	2	1	2	0.00
19/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2038 On 07-August-25			Bond Future	141.91	142.1219	141.9117	142.1219	0.00
19/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2352	3	2	3	0.00
19/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2040 On 01-August-24			Bond Future	11.61	81.9221	81.5892	81.9221	11,701.00
19/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4239	5	4	5	0.00
19/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4293	5	4	5	0.00
19/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4184	5	4	5	0.00
19/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7578	8	8	8	7,500.00
19/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	3965	4	4	4	680.00
19/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7211	8	7	8	0.00
19/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10272	11	10	11	0.00
19/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
19/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	680.00
19/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	28	0	0	0	0.00
19/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	22	0	0	0	0.00
19/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	19	0	0	0	0.00
19/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	20	0	0	0	0.00
19/07/2024	2040 On 07-November-24			Bond Future	11.71	83.8372	83.4918	83.8372	111,505.00
19/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	6918	7	7	7	0.00
19/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7009	7	7	7	0.00
19/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	6963	7	7	7	0.00

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19/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3722	4	4	4	640.00
19/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5834	6	6	6	0.00
19/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8345	9	8	9	0.00
19/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	731	1	1	1	640.00
19/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1408	1	1	1	0.00
19/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	347	0	0	0	640.00
19/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	522	1	1	1	0.00
19/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	515	0	1	0	0.00
19/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	529	1	1	1	0.00
19/07/2024	2040 On 06-February-25			Bond Future	11.80	81.1489	80.7819	81.1489	14.00
19/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7507	8	8	8	0.00
19/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1150	1	1	1	0.00
19/07/2024	2040 On 08-May-25			Bond Future	11.92	82.8817	82.4648	82.8817	3,900.00
19/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6368	7	6	7	0.00
19/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9469	10	9	10	7,500.00
19/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6817	7	7	7	15,000.00
19/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9748	10	10	10	7,500.00
19/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1323	1	1	1	0.00
19/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2212	2	2	2	0.00
19/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1387	1	1	1	0.00
19/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2403	2	2	2	0.00
19/07/2024	2040 On 07-August-25			Bond Future	12.05	80.1375	79.6522	80.1375	0.00
19/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	8911	9	9	9	0.00
19/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2281	2	2	2	0.00
19/07/2024	2044 On 01-August-24			Bond Future	11.65	78.3442	77.9711	78.3442	92,897.00
19/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3852	4	4	4	0.00
19/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3797	4	4	4	0.00
19/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	3907	4	4	4	0.00
19/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7715	8	8	8	0.00
19/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9006	9	9	9	0.00
19/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
19/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00
19/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	33	0	0	0	0.00
19/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	38	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
19/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	35	0	0	0	0.00
19/07/2024	2044 On 07-November-24			Bond Future	11.74	80.1757	79.7893	80.1757	59,374.00
19/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7187	8	7	8	0.00
19/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7232	8	7	8	0.00
19/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7141	8	7	8	0.00
19/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5334	6	5	6	0.00
19/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	903	1	1	1	11,405.00
19/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	531	1	1	1	0.00
19/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	517	1	1	1	0.00
19/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	524	1	1	1	0.00
19/07/2024	2044 On 06-February-25			Bond Future	11.84	77.5331	77.1249	77.5331	0.00
19/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7811	8	8	8	0.00
19/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3798	4	4	4	449.00
19/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10921	11	11	11	0.00
19/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5674	6	6	6	449.00
19/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2818	3	3	3	0.00
19/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	608	1	1	1	449.00
19/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1815	2	2	2	0.00
19/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1146	1	1	1	0.00
19/07/2024	2044 On 08-May-25			Bond Future	11.95	79.1886	78.7315	79.1886	0.00
19/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6763	7	7	7	0.00
19/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2356	2	2	2	0.00
19/07/2024	2044 On 07-August-25			Bond Future	12.06	76.4909	75.9672	76.4909	0.00
19/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9226	10	9	10	0.00
19/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2296	2	2	2	0.00
19/07/2024	2046 On 01-August-24			Bond Future	116.93	116.9296	116.9258	116.9296	6,642.00
19/07/2024	2046 On 07-November-24			Bond Future	117.48	117.4916	117.4811	117.4916	18,131.00
19/07/2024	2046 On 06-February-25			Bond Future	120.04	120.0748	120.0439	120.0748	0.00
19/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	6034	6	6	6	0.00
19/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2046 On 08-May-25			Bond Future	120.33	120.4198	120.3277	120.4198	0.00
19/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	1642	2	2	2	0.00
19/07/2024	2046 On 07-August-25			Bond Future	122.84	123.0179	122.8374	123.0179	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
19/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	4147	4	4	4	0.00
19/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2050 On 01-August-24			Bond Future	116.32	116.1232	116.3153	116.1232	6,618.00
19/07/2024	2050 On 07-November-24			Bond Future	119.06	118.8688	119.0587	118.8688	14,356.00
19/07/2024	2050 On 06-February-25			Bond Future	119.30	119.1232	119.2973	119.1232	0.00
19/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	3697	4	4	4	0.00
19/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2050 On 08-May-25			Bond Future	121.81	121.6970	121.8139	121.6970	0.00
19/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	654	1	1	1	0.00
19/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/07/2024	2050 On 07-August-25			Bond Future	121.95	121.9152	121.9478	121.9152	0.00
19/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2058	2	2	2	0.00
19/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	AL37 On 01-August-24			Index Future	999.04	999.8000	999.0430	999.8000	0.00
19/07/2024	AL37 On 07-November-24			Index Future	1022.34	1023.1730	1022.3400	1023.1730	0.00
19/07/2024	AL37 On 06-February-25			Index Future	1044.41	1045.4290	1044.4050	1045.4290	0.00
19/07/2024	AL37 On 08-May-25			Index Future	1066.22	1067.7920	1066.2180	1067.7920	0.00
19/07/2024	AL37 On 07-August-25			Index Future	1088.25	1090.6200	1088.2520	1090.6200	0.00
19/07/2024	AL7T On 01-August-24			Index Future	1179.91	1182.8280	1179.9060	1182.8280	0.00
19/07/2024	AL7T On 07-November-24			Index Future	1207.42	1210.4790	1207.4210	1210.4790	0.00
19/07/2024	AL7T On 06-February-25			Index Future	1233.48	1236.8100	1233.4810	1236.8100	0.00
19/07/2024	AL7T On 08-May-25			Index Future	1259.24	1263.2670	1259.2420	1263.2670	0.00
19/07/2024	AL7T On 07-August-25			Index Future	1285.27	1290.2740	1285.2650	1290.2740	0.00
19/07/2024	ALBI On 01-August-24			Index Future	1024.07	1026.2640	1024.0680	1026.2640	119.00
19/07/2024	ALBI On 07-November-24			Index Future	1047.95	1050.2550	1047.9480	1050.2550	16.00
19/07/2024	ALBI On 06-February-25			Index Future	1070.57	1073.1010	1070.5660	1073.1010	0.00
19/07/2024	ALBI On 08-May-25			Index Future	1092.93	1096.0560	1092.9250	1096.0560	0.00
19/07/2024	ALBI On 07-August-25			Index Future	1115.51	1119.4880	1115.5110	1119.4880	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
19/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	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
19/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	ES33 On 01-August-24			Bond Future	11.75	79.7267	79.5451	79.7267	0.00
19/07/2024	ES33 On 07-November-24			Bond Future	11.88	77.8093	77.6190	77.8093	0.00
19/07/2024	ES33 On 06-February-25			Bond Future	12.01	79.5198	79.3120	79.5198	0.00
19/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	5580	6	6	6	0.00
19/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/07/2024	ES33 On 08-May-25			Bond Future	12.16	77.4337	77.1816	77.4337	0.00
19/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2410	3	2	3	0.00
19/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/07/2024	ES33 On 07-August-25			Bond Future	12.32	79.1022	78.7886	79.1022	0.00
19/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	4984	5	5	5	0.00
19/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/07/2024	ES42 On 01-August-24			Bond Future	12.12	76.5164	76.2345	76.5164	0.00
19/07/2024	ES42 On 07-November-24			Bond Future	12.23	74.0572	73.7642	74.0572	0.00
19/07/2024	ES42 On 06-February-25			Bond Future	12.34	75.6847	75.3726	75.6847	0.00
19/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	6979	7	7	7	0.00
19/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/07/2024	ES42 On 08-May-25			Bond Future	12.47	73.0505	72.6932	73.0505	0.00
19/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4062	4	4	4	0.00
19/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/07/2024	ES42 On 07-August-25			Bond Future	12.60	74.6228	74.2043	74.6228	0.00
19/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	5932	6	6	6	0.00
19/07/2024	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
19/07/2024	GOVI On 01-August-24			GOVI	1008.47	1010.5780	1008.4660	1010.5780	381.00
19/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	650860	67	65	67	0.00
19/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	650760	67	65	67	0.00
19/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	650960	67	65	67	0.00
19/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 07-November-24			GOVI	1031.98	1034.2030	1031.9830	1034.2030	327.00
19/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	832030	85	83	85	0.00
19/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	831930	85	83	85	0.00
19/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	831830	85	83	85	0.00
19/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 06-February-25			GOVI	1054.26	1056.6990	1054.2560	1056.6990	0.00
19/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	822560	85	82	85	0.00
19/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 08-May-25			GOVI	1076.28	1079.3040	1076.2750	1079.3040	0.00
19/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	542750	57	54	57	0.00
19/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/07/2024	GOVI On 07-August-25			GOVI	1098.52	1102.3770	1098.5160	1102.3770	0.00
19/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	875160	91	88	91	0.00
19/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2024	IGOV On 01-August-24			Index Future	356.58	356.4840	356.5790	356.4840	383.00
19/07/2024	IGOV On 07-November-24			Index Future	364.99	364.9130	364.9890	364.9130	212.00
19/07/2024	IGOV On 06-February-25			Index Future	372.95	372.9370	372.9530	372.9370	0.00
19/07/2024	IGOV On 08-May-25			Index Future	380.83	380.9990	380.8270	380.9990	0.00
19/07/2024	IGOV On 07-August-25			Index Future	388.78	389.2270	388.7800	389.2270	0.00
19/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00

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19/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
19/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
19/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
19/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
19/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
19/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
19/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/07/2024	R035 On 01-August-24			Bond Future	11.06	90.6647	90.3878	90.6647	33,381.00
19/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	3987	4	4	4	0.00
19/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4039	4	4	4	0.00
19/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	3936	4	4	4	0.00
19/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3224	4	3	4	0.00
19/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	10983	11	11	11	0.00
19/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	10845	11	11	11	0.00
19/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7268	8	7	8	0.00
19/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7513	8	8	8	0.00
19/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6023	6	6	6	5,100.00
19/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10288	11	10	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
19/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10148	10	10	10	0.00
19/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
19/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
19/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	1	0	0	0	0.00
19/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
19/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	38	0	0	0	9,500.00
19/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	15	0	0	0	0.00
19/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	14	0	0	0	0.00
19/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	14	0	0	0	0.00
19/07/2024	R035 On 07-November-24			Bond Future	11.16	88.2694	87.9810	88.2694	125,097.00
19/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	5897	6	6	6	0.00
19/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	5855	6	6	6	0.00
19/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	5939	6	6	6	0.00
19/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	5982	6	6	6	1,000.00
19/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10461	11	10	11	0.00
19/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	117	0	0	0	1,000.00
19/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	554	1	1	1	0.00
19/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	562	1	1	1	0.00
19/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	578	1	1	1	0.00
19/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	570	1	1	1	0.00
19/07/2024	R035 On 06-February-25			Bond Future	11.26	90.1891	89.8795	90.1891	0.00
19/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	6911	7	7	7	0.00
19/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	1053	1	1	1	0.00
19/07/2024	R035 On 08-May-25			Bond Future	11.37	87.6004	87.2393	87.6004	0.00
19/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4710	5	5	5	0.00
19/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3726	4	4	4	400.00
19/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	7938	8	8	8	0.00
19/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10386	11	10	11	0.00
19/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	825	1	1	1	400.00
19/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1344	1	1	1	400.00
19/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3254	3	3	3	0.00
19/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2597	3	3	3	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
19/07/2024	R035 On 07-August-25			Bond Future	11.49	89.4695	89.0372	89.4695	0.00
19/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	7802	8	8	8	0.00
19/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2136	2	2	2	0.00
19/07/2024	R053 On 01-August-24			Bond Future	11.53	105.3493	104.8468	105.3493	0.00
19/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12116	13	12	13	0.00
19/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11983	12	12	12	0.00
19/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	12049	13	12	13	0.00
19/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R053 On 07-November-24			Bond Future	11.62	101.9401	101.4198	101.9401	3,638.00
19/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9697	10	10	10	0.00
19/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9758	10	10	10	0.00
19/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9637	10	10	10	0.00
19/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	720	1	1	1	0.00
19/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	701	1	1	1	0.00
19/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	710	1	1	1	0.00
19/07/2024	R053 On 06-February-25			Bond Future	11.70	104.1566	103.6077	104.1566	0.00
19/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10738	11	11	11	0.00
19/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1511	1	2	1	0.00
19/07/2024	R053 On 08-May-25			Bond Future	11.80	100.5099	99.8971	100.5099	0.00
19/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9296	10	9	10	0.00
19/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2966	3	3	3	0.00
19/07/2024	R053 On 07-August-25			Bond Future	11.91	102.6528	101.9534	102.6528	0.00
19/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	12000	13	12	13	0.00
19/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2881	3	3	3	0.00
19/07/2024	R186 On 01-August-24			Bond Future	8.52	105.4832	105.4808	105.4832	68,935.00
19/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	453	0	0	0	0.00
19/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	436	0	0	0	0.00
19/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	469	0	0	0	0.00
19/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	75	0	0	0	0.00
19/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	85	0	0	0	0.00
19/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	80	0	0	0	0.00
19/07/2024	R186 On 07-November-24			Bond Future	8.48	107.9491	107.9406	107.9491	121,758.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1498	2	1	2	0.00
19/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1482	2	1	2	0.00
19/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1513	2	2	2	0.00
19/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	218	0	0	0	0.00
19/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	225	0	0	0	0.00
19/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	222	0	0	0	0.00
19/07/2024	R186 On 06-February-25			Bond Future	8.44	104.9813	104.9546	104.9813	0.00
19/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1441	1	1	1	0.00
19/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	425	0	0	0	0.00
19/07/2024	R186 On 08-May-25			Bond Future	8.44	107.2241	107.1427	107.2241	0.00
19/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	817	1	1	1	0.00
19/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	772	1	1	1	0.00
19/07/2024	R186 On 07-August-25			Bond Future	8.46	104.1969	104.0376	104.1969	0.00
19/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1753	2	2	2	0.00
19/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1318	1	1	1	1,983.00
19/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2357	2	2	2	0.00
19/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	94	0	0	0	1,983.00
19/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	348	0	0	0	0.00
19/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	203	0	0	0	0.00
19/07/2024	R202 On 01-August-24			Bond Future	261.34	261.3451	261.3365	261.3451	538.00
19/07/2024	R202 On 07-November-24			Bond Future	267.50	267.5245	267.5006	267.5245	973.00
19/07/2024	R202 On 06-February-25			Bond Future	268.12	268.1879	268.1185	268.1879	0.00
19/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1329	1	1	1	0.00
19/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R202 On 08-May-25			Bond Future	273.78	273.9831	273.7755	273.9831	0.00
19/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1466	2	1	2	0.00
19/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R202 On 07-August-25			Bond Future	274.16	274.5685	274.1619	274.5685	0.00
19/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2562	3	3	3	0.00
19/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R209 On 01-August-24			Bond Future	11.14	70.8746	70.6771	70.8746	5,689.00
19/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3152	3	3	3	0.00
19/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3197	3	3	3	0.00
19/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3107	3	3	3	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
19/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	25	0	0	0	0.00
19/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	22	0	0	0	0.00
19/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	23	0	0	0	0.00
19/07/2024	R209 On 07-November-24			Bond Future	11.23	69.3745	69.1683	69.3745	15,845.00
19/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5164	5	5	5	0.00
19/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5202	5	5	5	0.00
19/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5127	5	5	5	0.00
19/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	535	1	1	1	0.00
19/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	521	1	1	1	0.00
19/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	528	1	1	1	0.00
19/07/2024	R209 On 06-February-25			Bond Future	11.32	70.8831	70.6606	70.8831	0.00
19/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6113	6	6	6	0.00
19/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	960	1	1	1	0.00
19/07/2024	R209 On 08-May-25			Bond Future	11.42	69.2409	68.9779	69.2409	0.00
19/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4433	5	4	5	0.00
19/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2235	2	2	2	0.00
19/07/2024	R209 On 07-August-25			Bond Future	11.53	70.7180	70.3991	70.7180	0.00
19/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7042	7	7	7	0.00
19/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1921	2	2	2	0.00
19/07/2024	R210 On 01-August-24			Bond Future	238.07	238.0815	238.0712	238.0815	842.00
19/07/2024	R210 On 07-November-24			Bond Future	240.35	240.3715	240.3474	240.3715	1,379.00
19/07/2024	R210 On 06-February-25			Bond Future	245.59	245.6565	245.5910	245.6565	0.00
19/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5981	6	6	6	0.00
19/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R210 On 08-May-25			Bond Future	247.36	247.5552	247.3641	247.5552	0.00
19/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	666	0	1	0	0.00
19/07/2024	R210 On 07-August-25			Bond Future	252.52	252.8976	252.5249	252.8976	0.00
19/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	4085	4	4	4	0.00
19/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/07/2024	R213 On 01-August-24			Bond Future	10.08	88.6110	88.4827	88.6110	23,895.00
19/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3319	3	3	3	0.00
19/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3279	3	3	3	0.00
19/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3359	3	3	3	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
19/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	14	0	0	0	0.00
19/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	16	0	0	0	0.00
19/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	15	0	0	0	0.00
19/07/2024	R213 On 07-November-24			Bond Future	10.15	87.1215	86.9854	87.1215	74,171.00
19/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	4634	5	5	5	0.00
19/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	4600	5	5	5	0.00
19/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	4667	5	5	5	0.00
19/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	331	0	0	0	0.00
19/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	342	0	0	0	0.00
19/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	337	0	0	0	0.00
19/07/2024	R213 On 06-February-25			Bond Future	10.23	89.0163	88.8624	89.0163	0.00
19/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5053	5	5	5	0.00
19/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	687	1	1	1	0.00
19/07/2024	R213 On 08-May-25			Bond Future	10.32	87.3570	87.1554	87.3570	0.00
19/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	2918	3	3	3	0.00
19/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	2152	2	2	2	0.00
19/07/2024	R213 On 07-August-25			Bond Future	10.43	89.2217	88.9525	89.2217	0.00
19/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	5825	6	6	6	0.00
19/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1339	1	1	1	0.00
19/07/2024	R214 On 01-August-24			Bond Future	11.46	66.6037	66.3429	66.6037	6,879.00
19/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3572	4	4	4	0.00
19/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3618	4	4	4	0.00
19/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3525	4	4	4	0.00
19/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	20	0	0	0	0.00
19/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	17	0	0	0	0.00
19/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	18	0	0	0	0.00
19/07/2024	R214 On 07-November-24			Bond Future	11.55	64.8541	64.5836	64.8541	21,682.00
19/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5638	6	6	6	0.00
19/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5677	6	6	6	0.00
19/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5599	6	6	6	0.00
19/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	498	0	0	0	0.00
19/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	484	0	0	0	0.00
19/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	491	0	0	0	0.00
19/07/2024	R214 On 06-February-25			Bond Future	11.64	66.2645	65.9772	66.2645	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
19/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6177	6	6	6	0.00
19/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3027	3	3	3	554.00
19/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4589	5	5	5	554.00
19/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9488	10	9	10	0.00
19/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	441	0	0	0	554.00
19/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1575	2	2	2	0.00
19/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2457	2	2	2	0.00
19/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	1041	1	1	1	0.00
19/07/2024	R214 On 08-May-25			Bond Future	11.73	64.3731	64.0467	64.3731	0.00
19/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5323	6	5	6	0.00
19/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2091	2	2	2	0.00
19/07/2024	R214 On 07-August-25			Bond Future	11.84	65.7466	65.3666	65.7466	0.00
19/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7319	8	7	8	0.00
19/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2040	2	2	2	0.00
19/07/2024	R248 On 01-August-24			Bond Future	11.54	81.5249	81.3329	81.5249	26,640.00
19/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4766	5	5	5	0.00
19/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4823	5	5	5	0.00
19/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4709	5	5	5	0.00
19/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	15	0	0	0	0.00
19/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	13	0	0	0	0.00
19/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	14	0	0	0	0.00
19/07/2024	R248 On 07-November-24			Bond Future	11.63	78.9796	78.7786	78.9796	240,609.00
19/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7430	8	7	8	0.00
19/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7477	8	7	8	0.00
19/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7383	8	7	8	0.00
19/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	562	1	1	1	0.00
19/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	547	1	1	1	0.00
19/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	554	1	1	1	0.00
19/07/2024	R248 On 06-February-25			Bond Future	11.72	80.6972	80.4785	80.6972	10,000.00
19/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7287	7	7	7	0.00
19/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1425	1	1	1	0.00
19/07/2024	R248 On 08-May-25			Bond Future	11.81	77.9690	77.7056	77.9690	0.00
19/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6948	7	7	7	0.00
19/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2299	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
19/07/2024	R248 On 07-August-25			Bond Future	11.91	79.6323	79.3065	79.6323	0.00
19/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9492	10	9	10	0.00
19/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2219	2	2	2	0.00
19/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00