



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: 29/07/2024 TO: 29/07/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	2025 On 01-August-24			Bond Future	181.37	181.4292	181.3655	181.4292	1,130.00
29/07/2024	2025 On 07-November-24			Bond Future	185.62	185.6829	185.6177	185.6829	9,240.00
29/07/2024	2029 On 01-August-24			Bond Future	130.88	130.8870	130.8842	130.8870	1,970.00
29/07/2024	2029 On 07-November-24			Bond Future	132.55	132.5572	132.5543	132.5572	8,202.00
29/07/2024	2029 On 06-February-25			Bond Future	135.40	135.4063	135.4039	135.4063	0.00
29/07/2024	2029 On 06-February-25	132.40	Call	Bond Future	3004	3	3	3	0.00
29/07/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2029 On 08-May-25			Bond Future	136.82	136.8219	136.8201	136.8219	0.00
29/07/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
29/07/2024	2029 On 08-May-25	137.85	Put	Bond Future	1030	1	1	1	0.00
29/07/2024	2029 On 07-August-25			Bond Future	139.63	139.6350	139.6337	139.6350	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
29/07/2024	2029 On 07-August-25	137.41	Call	Bond Future	2224	2	2	2	0.00
29/07/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2030 On 01-August-24			Bond Future	9.50	94.0203	93.8399	94.0203	27,367.00
29/07/2024	2030 On 01-August-24	10.38	Call	Bond Future	3478	4	3	4	0.00
29/07/2024	2030 On 01-August-24	10.37	Call	Bond Future	3439	4	3	4	0.00
29/07/2024	2030 On 01-August-24	10.39	Call	Bond Future	3516	4	4	4	0.00
29/07/2024	2030 On 01-August-24	10.21	Call	Bond Future	2820	3	3	3	600.00
29/07/2024	2030 On 01-August-24	10.71	Call	Bond Future	4737	5	5	5	600.00
29/07/2024	2030 On 01-August-24	11.31	Call	Bond Future	6970	7	7	7	0.00
29/07/2024	2030 On 01-August-24	11.31	Put	Bond Future	0	0	0	0	600.00
29/07/2024	2030 On 01-August-24	10.21	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2030 On 01-August-24	10.71	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2030 On 01-August-24	10.39	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2030 On 01-August-24	10.37	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2030 On 01-August-24	10.38	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2030 On 07-November-24			Bond Future	9.54	96.1995	96.0149	96.1995	160,733.00
29/07/2024	2030 On 07-November-24	10.75	Call	Bond Future	4741	5	5	5	0.00
29/07/2024	2030 On 07-November-24	10.76	Call	Bond Future	4774	5	5	5	0.00
29/07/2024	2030 On 07-November-24	10.74	Call	Bond Future	4708	5	5	5	0.00
29/07/2024	2030 On 07-November-24	10.71	Call	Bond Future	4609	5	5	5	600.00
29/07/2024	2030 On 07-November-24	11.91	Call	Bond Future	8677	9	9	9	0.00
29/07/2024	2030 On 07-November-24	10.21	Call	Bond Future	3032	3	3	3	600.00
29/07/2024	2030 On 07-November-24	10.71	Put	Bond Future	207	0	0	0	0.00
29/07/2024	2030 On 07-November-24	11.91	Put	Bond Future	18	0	0	0	600.00
29/07/2024	2030 On 07-November-24	10.21	Put	Bond Future	483	0	0	0	0.00
29/07/2024	2030 On 07-November-24	10.74	Put	Bond Future	197	0	0	0	0.00
29/07/2024	2030 On 07-November-24	10.76	Put	Bond Future	190	0	0	0	0.00
29/07/2024	2030 On 07-November-24	10.75	Put	Bond Future	193	0	0	0	0.00
29/07/2024	2030 On 06-February-25			Bond Future	9.60	94.2341	94.0459	94.2341	0.00
29/07/2024	2030 On 06-February-25	10.68	Call	Bond Future	4534	5	5	5	0.00
29/07/2024	2030 On 06-February-25	10.68	Put	Bond Future	594	1	1	1	0.00
29/07/2024	2030 On 08-May-25			Bond Future	9.68	96.1883	95.9967	96.1883	0.00
29/07/2024	2030 On 08-May-25	9.93	Call	Bond Future	2613	3	3	3	0.00
29/07/2024	2030 On 08-May-25	11.86	Call	Bond Future	7764	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	2030 On 08-May-25	10.31	Call	Bond Future	3492	4	3	4	1,640.00
29/07/2024	2030 On 08-May-25	10.69	Call	Bond Future	4466	5	4	5	2,280.00
29/07/2024	2030 On 08-May-25	12.28	Call	Bond Future	8972	9	9	9	0.00
29/07/2024	2030 On 08-May-25	12.28	Put	Bond Future	210	0	0	0	2,280.00
29/07/2024	2030 On 08-May-25	10.69	Put	Bond Future	929	1	1	1	0.00
29/07/2024	2030 On 08-May-25	11.86	Put	Bond Future	345	0	0	0	1,640.00
29/07/2024	2030 On 08-May-25	10.31	Put	Bond Future	1263	1	1	1	0.00
29/07/2024	2030 On 08-May-25	9.93	Put	Bond Future	1714	2	2	2	0.00
29/07/2024	2030 On 07-August-25			Bond Future	9.78	94.1314	93.9364	94.1314	0.00
29/07/2024	2030 On 07-August-25	11.11	Call	Bond Future	5404	6	5	6	0.00
29/07/2024	2030 On 07-August-25	10.48	Call	Bond Future	3857	4	4	4	1,054.00
29/07/2024	2030 On 07-August-25	12.12	Call	Bond Future	8050	8	8	8	0.00
29/07/2024	2030 On 07-August-25	12.12	Put	Bond Future	469	0	0	0	1,054.00
29/07/2024	2030 On 07-August-25	10.48	Put	Bond Future	1505	1	2	1	0.00
29/07/2024	2030 On 07-August-25	11.11	Put	Bond Future	998	1	1	1	0.00
29/07/2024	2032 On 01-August-24			Bond Future	10.25	92.5812	92.4142	92.5812	52,768.00
29/07/2024	2032 On 01-August-24	11.14	Call	Bond Future	4176	4	4	4	0.00
29/07/2024	2032 On 01-August-24	11.15	Call	Bond Future	4221	4	4	4	0.00
29/07/2024	2032 On 01-August-24	11.13	Call	Bond Future	4130	4	4	4	0.00
29/07/2024	2032 On 01-August-24	12.54	Call	Bond Future	10274	10	10	10	0.00
29/07/2024	2032 On 01-August-24	11.11	Call	Bond Future	4038	4	4	4	600.00
29/07/2024	2032 On 01-August-24	11.61	Call	Bond Future	6289	6	6	6	600.00
29/07/2024	2032 On 01-August-24	12.31	Call	Bond Future	9312	9	9	9	0.00
29/07/2024	2032 On 01-August-24	11.66	Call	Bond Future	6510	7	7	7	0.00
29/07/2024	2032 On 01-August-24	10.95	Call	Bond Future	3302	3	3	3	0.00
29/07/2024	2032 On 01-August-24	11.50	Call	Bond Future	5800	6	6	6	0.00
29/07/2024	2032 On 01-August-24	10.95	Put	Bond Future	0	0	0	0	11,000.00
29/07/2024	2032 On 01-August-24	11.66	Put	Bond Future	0	0	0	0	100.00
29/07/2024	2032 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	600.00
29/07/2024	2032 On 01-August-24	11.61	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2032 On 01-August-24	12.54	Put	Bond Future	0	0	0	0	11,000.00
29/07/2024	2032 On 01-August-24	11.11	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2032 On 01-August-24	11.13	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2032 On 01-August-24	11.15	Put	Bond Future	0	0	0	0	0.00

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29/07/2024	2032 On 01-August-24	11.14	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2032 On 01-August-24	11.50	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2032 On 07-November-24			Bond Future	10.33	90.5601	90.3893	90.5601	105,073.00
29/07/2024	2032 On 07-November-24	11.48	Call	Bond Future	5549	6	6	6	0.00
29/07/2024	2032 On 07-November-24	11.47	Call	Bond Future	5510	6	6	6	0.00
29/07/2024	2032 On 07-November-24	11.49	Call	Bond Future	5588	6	6	6	0.00
29/07/2024	2032 On 07-November-24	11.61	Call	Bond Future	6056	6	6	6	600.00
29/07/2024	2032 On 07-November-24	12.95	Call	Bond Future	11373	12	11	12	0.00
29/07/2024	2032 On 07-November-24	11.11	Call	Bond Future	4157	4	4	4	600.00
29/07/2024	2032 On 07-November-24	10.60	Call	Bond Future	2453	3	2	3	0.00
29/07/2024	2032 On 07-November-24	13.36	Call	Bond Future	12968	13	13	13	0.00
29/07/2024	2032 On 07-November-24	11.64	Call	Bond Future	6174	6	6	6	1,615.00
29/07/2024	2032 On 07-November-24	13.36	Put	Bond Future	5	0	0	0	1,615.00
29/07/2024	2032 On 07-November-24	11.64	Put	Bond Future	248	0	0	0	0.00
29/07/2024	2032 On 07-November-24	10.60	Put	Bond Future	1192	1	1	1	200.00
29/07/2024	2032 On 07-November-24	11.61	Put	Bond Future	260	0	0	0	0.00
29/07/2024	2032 On 07-November-24	12.95	Put	Bond Future	15	0	0	0	600.00
29/07/2024	2032 On 07-November-24	11.11	Put	Bond Future	568	1	1	1	0.00
29/07/2024	2032 On 07-November-24	11.49	Put	Bond Future	315	0	0	0	0.00
29/07/2024	2032 On 07-November-24	11.47	Put	Bond Future	325	0	0	0	0.00
29/07/2024	2032 On 07-November-24	11.48	Put	Bond Future	320	0	0	0	0.00
29/07/2024	2032 On 06-February-25			Bond Future	10.41	92.4843	92.3102	92.4843	0.00
29/07/2024	2032 On 06-February-25	11.72	Call	Bond Future	6393	7	6	7	0.00
29/07/2024	2032 On 06-February-25	11.72	Put	Bond Future	631	1	1	1	0.00
29/07/2024	2032 On 08-May-25			Bond Future	10.51	90.2371	90.0599	90.2371	0.00
29/07/2024	2032 On 08-May-25	10.91	Call	Bond Future	3839	4	4	4	0.00
29/07/2024	2032 On 08-May-25	10.91	Put	Bond Future	2084	2	2	2	0.00
29/07/2024	2032 On 07-August-25			Bond Future	10.63	92.0681	91.8877	92.0681	0.00
29/07/2024	2032 On 07-August-25	12.01	Call	Bond Future	7224	7	7	7	0.00
29/07/2024	2032 On 07-August-25	12.01	Put	Bond Future	1468	1	1	1	0.00
29/07/2024	2033 On 01-August-24			Bond Future	124.76	124.6638	124.7564	124.6638	1,618.00
29/07/2024	2033 On 07-November-24			Bond Future	126.18	126.0866	126.1815	126.0866	6,936.00
29/07/2024	2033 On 06-February-25			Bond Future	128.89	128.7968	128.8941	128.7968	0.00
29/07/2024	2033 On 06-February-25	124.94	Call	Bond Future	3954	4	4	4	0.00

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29/07/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2033 On 08-May-25			Bond Future	130.07	129.9738	130.0737	129.9738	0.00
29/07/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
29/07/2024	2033 On 08-May-25	130.62	Put	Bond Future	546	1	1	1	0.00
29/07/2024	2033 On 07-August-25			Bond Future	132.75	132.6462	132.7488	132.6462	0.00
29/07/2024	2033 On 07-August-25	128.65	Call	Bond Future	4099	4	4	4	0.00
29/07/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2037 On 01-August-24			Bond Future	11.34	81.6341	81.3827	81.6341	73,526.00
29/07/2024	2037 On 01-August-24	12.10	Call	Bond Future	4136	4	4	4	0.00
29/07/2024	2037 On 01-August-24	12.09	Call	Bond Future	4083	4	4	4	0.00
29/07/2024	2037 On 01-August-24	12.11	Call	Bond Future	4189	4	4	4	1,383.00
29/07/2024	2037 On 01-August-24	13.82	Call	Bond Future	12484	13	12	13	0.00
29/07/2024	2037 On 01-August-24	13.17	Call	Bond Future	9493	10	9	10	0.00
29/07/2024	2037 On 01-August-24	13.17	Put	Bond Future	0	0	0	0	1,383.00
29/07/2024	2037 On 01-August-24	13.82	Put	Bond Future	0	0	0	0	1,383.00
29/07/2024	2037 On 01-August-24	12.11	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2037 On 01-August-24	12.09	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2037 On 01-August-24	12.10	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2037 On 07-November-24			Bond Future	11.44	83.5263	83.2690	83.5263	185,072.00
29/07/2024	2037 On 07-November-24	12.58	Call	Bond Future	6448	7	6	7	0.00
29/07/2024	2037 On 07-November-24	12.59	Call	Bond Future	6492	7	6	7	0.00
29/07/2024	2037 On 07-November-24	12.57	Call	Bond Future	6404	7	6	7	0.00
29/07/2024	2037 On 07-November-24	12.57	Put	Bond Future	429	0	0	0	0.00
29/07/2024	2037 On 07-November-24	12.59	Put	Bond Future	416	0	0	0	0.00
29/07/2024	2037 On 07-November-24	12.58	Put	Bond Future	422	0	0	0	0.00
29/07/2024	2037 On 06-February-25			Bond Future	11.54	81.0407	80.7783	81.0407	0.00
29/07/2024	2037 On 06-February-25	12.76	Call	Bond Future	7263	7	7	7	0.00
29/07/2024	2037 On 06-February-25	12.76	Put	Bond Future	945	1	1	1	0.00
29/07/2024	2037 On 08-May-25			Bond Future	11.66	82.7206	82.4531	82.7206	3,975.00
29/07/2024	2037 On 08-May-25	12.25	Call	Bond Future	5394	6	5	6	0.00
29/07/2024	2037 On 08-May-25	13.35	Call	Bond Future	9467	10	9	10	7,500.00
29/07/2024	2037 On 08-May-25	12.55	Call	Bond Future	6456	7	6	7	15,000.00
29/07/2024	2037 On 08-May-25	13.30	Call	Bond Future	9274	10	9	10	7,500.00
29/07/2024	2037 On 08-May-25	13.30	Put	Bond Future	1073	1	1	1	0.00

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29/07/2024	2037 On 08-May-25	12.55	Put	Bond Future	1846	2	2	2	0.00
29/07/2024	2037 On 08-May-25	13.35	Put	Bond Future	1036	1	1	1	0.00
29/07/2024	2037 On 08-May-25	12.25	Put	Bond Future	2293	2	2	2	0.00
29/07/2024	2037 On 07-August-25			Bond Future	11.79	80.1387	79.8661	80.1387	0.00
29/07/2024	2037 On 07-August-25	13.01	Call	Bond Future	8242	8	8	8	0.00
29/07/2024	2037 On 07-August-25	13.01	Put	Bond Future	2149	2	2	2	0.00
29/07/2024	2038 On 01-August-24			Bond Future	134.45	134.3019	134.4484	134.3019	796.00
29/07/2024	2038 On 07-November-24			Bond Future	137.60	137.4506	137.6006	137.4506	3,108.00
29/07/2024	2038 On 06-February-25			Bond Future	138.45	138.2943	138.4480	138.2943	0.00
29/07/2024	2038 On 06-February-25	135.23	Call	Bond Future	3218	3	3	3	0.00
29/07/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2038 On 08-May-25			Bond Future	141.35	141.1968	141.3544	141.1968	0.00
29/07/2024	2038 On 08-May-25	139.68	Call	Bond Future	1674	2	2	2	0.00
29/07/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2038 On 07-August-25			Bond Future	142.11	141.9465	142.1078	141.9465	0.00
29/07/2024	2038 On 07-August-25	139.56	Call	Bond Future	2548	2	3	2	0.00
29/07/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2040 On 01-August-24			Bond Future	11.56	82.1860	81.8537	82.1860	8,354.00
29/07/2024	2040 On 01-August-24	12.33	Call	Bond Future	4483	5	4	5	0.00
29/07/2024	2040 On 01-August-24	12.34	Call	Bond Future	4539	5	5	5	0.00
29/07/2024	2040 On 01-August-24	12.32	Call	Bond Future	4427	5	4	5	0.00
29/07/2024	2040 On 01-August-24	12.95	Call	Bond Future	7843	8	8	8	7,500.00
29/07/2024	2040 On 01-August-24	12.28	Call	Bond Future	4202	5	4	5	680.00
29/07/2024	2040 On 01-August-24	12.88	Call	Bond Future	7475	8	7	8	0.00
29/07/2024	2040 On 01-August-24	13.48	Call	Bond Future	10537	11	11	11	0.00
29/07/2024	2040 On 01-August-24	13.48	Put	Bond Future	0	0	0	0	680.00
29/07/2024	2040 On 01-August-24	12.95	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2040 On 01-August-24	12.88	Put	Bond Future	0	0	0	0	680.00
29/07/2024	2040 On 01-August-24	12.28	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2040 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2040 On 01-August-24	12.34	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2040 On 01-August-24	12.33	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2040 On 07-November-24			Bond Future	11.66	84.0909	83.7510	84.0909	114,870.00
29/07/2024	2040 On 07-November-24	12.84	Call	Bond Future	7075	7	7	7	0.00

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29/07/2024	2040 On 07-November-24	12.86	Call	Bond Future	7168	7	7	7	0.00
29/07/2024	2040 On 07-November-24	12.85	Call	Bond Future	7121	7	7	7	0.00
29/07/2024	2040 On 07-November-24	12.10	Call	Bond Future	3798	4	4	4	640.00
29/07/2024	2040 On 07-November-24	12.60	Call	Bond Future	5968	6	6	6	0.00
29/07/2024	2040 On 07-November-24	13.15	Call	Bond Future	8529	9	9	9	0.00
29/07/2024	2040 On 07-November-24	12.60	Put	Bond Future	605	1	1	1	640.00
29/07/2024	2040 On 07-November-24	12.10	Put	Bond Future	1225	1	1	1	0.00
29/07/2024	2040 On 07-November-24	13.15	Put	Bond Future	271	0	0	0	640.00
29/07/2024	2040 On 07-November-24	12.85	Put	Bond Future	421	0	0	0	0.00
29/07/2024	2040 On 07-November-24	12.86	Put	Bond Future	415	0	0	0	0.00
29/07/2024	2040 On 07-November-24	12.84	Put	Bond Future	427	0	0	0	0.00
29/07/2024	2040 On 06-February-25			Bond Future	11.76	81.3668	81.0199	81.3668	14.00
29/07/2024	2040 On 06-February-25	12.95	Call	Bond Future	7639	8	8	8	0.00
29/07/2024	2040 On 06-February-25	12.95	Put	Bond Future	1045	1	1	1	0.00
29/07/2024	2040 On 08-May-25			Bond Future	11.88	83.0532	82.6996	83.0532	3,900.00
29/07/2024	2040 On 08-May-25	12.63	Call	Bond Future	6478	7	6	7	0.00
29/07/2024	2040 On 08-May-25	13.43	Call	Bond Future	9616	10	10	10	7,500.00
29/07/2024	2040 On 08-May-25	12.75	Call	Bond Future	6933	7	7	7	15,000.00
29/07/2024	2040 On 08-May-25	13.50	Call	Bond Future	9898	10	10	10	7,500.00
29/07/2024	2040 On 08-May-25	13.50	Put	Bond Future	1238	1	1	1	0.00
29/07/2024	2040 On 08-May-25	12.75	Put	Bond Future	2093	2	2	2	0.00
29/07/2024	2040 On 08-May-25	13.43	Put	Bond Future	1299	1	1	1	0.00
29/07/2024	2040 On 08-May-25	12.63	Put	Bond Future	2277	2	2	2	0.00
29/07/2024	2040 On 07-August-25			Bond Future	12.01	80.2271	79.8666	80.2271	0.00
29/07/2024	2040 On 07-August-25	13.29	Call	Bond Future	9082	9	9	9	0.00
29/07/2024	2040 On 07-August-25	13.29	Put	Bond Future	2237	2	2	2	0.00
29/07/2024	2044 On 01-August-24			Bond Future	11.63	78.4858	78.1140	78.4858	73,351.00
29/07/2024	2044 On 01-August-24	12.29	Call	Bond Future	3960	4	4	4	0.00
29/07/2024	2044 On 01-August-24	12.28	Call	Bond Future	3903	4	4	4	0.00
29/07/2024	2044 On 01-August-24	12.30	Call	Bond Future	4017	4	4	4	0.00
29/07/2024	2044 On 01-August-24	13.00	Call	Bond Future	7858	8	8	8	0.00
29/07/2024	2044 On 01-August-24	13.25	Call	Bond Future	9149	10	9	10	0.00
29/07/2024	2044 On 01-August-24	13.25	Put	Bond Future	0	0	0	0	15,000.00
29/07/2024	2044 On 01-August-24	13.00	Put	Bond Future	0	0	0	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	2044 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2044 On 01-August-24	12.28	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2044 On 01-August-24	12.29	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2044 On 07-November-24			Bond Future	11.72	80.3050	79.9245	80.3050	79,910.00
29/07/2024	2044 On 07-November-24	12.91	Call	Bond Future	7236	8	7	8	0.00
29/07/2024	2044 On 07-November-24	12.92	Call	Bond Future	7283	8	7	8	0.00
29/07/2024	2044 On 07-November-24	12.90	Call	Bond Future	7189	8	7	8	0.00
29/07/2024	2044 On 07-November-24	12.50	Call	Bond Future	5352	6	5	6	0.00
29/07/2024	2044 On 07-November-24	12.00	Call	Bond Future	3247	4	3	4	0.00
29/07/2024	2044 On 07-November-24	12.25	Call	Bond Future	4261	5	4	5	0.00
29/07/2024	2044 On 07-November-24	12.25	Put	Bond Future	1114	1	1	1	9,540.00
29/07/2024	2044 On 07-November-24	12.00	Put	Bond Future	1565	1	2	1	13,875.00
29/07/2024	2044 On 07-November-24	12.50	Put	Bond Future	786	1	1	1	11,405.00
29/07/2024	2044 On 07-November-24	12.90	Put	Bond Future	445	0	0	0	0.00
29/07/2024	2044 On 07-November-24	12.92	Put	Bond Future	432	0	0	0	0.00
29/07/2024	2044 On 07-November-24	12.91	Put	Bond Future	439	0	0	0	0.00
29/07/2024	2044 On 06-February-25			Bond Future	11.82	77.6257	77.2374	77.6257	0.00
29/07/2024	2044 On 06-February-25	13.02	Call	Bond Future	7844	8	8	8	0.00
29/07/2024	2044 On 06-February-25	12.00	Call	Bond Future	3788	4	4	4	449.00
29/07/2024	2044 On 06-February-25	13.75	Call	Bond Future	10979	11	11	11	0.00
29/07/2024	2044 On 06-February-25	12.50	Call	Bond Future	5685	6	6	6	449.00
29/07/2024	2044 On 06-February-25	12.00	Put	Bond Future	2695	3	3	3	0.00
29/07/2024	2044 On 06-February-25	13.75	Put	Bond Future	554	1	1	1	449.00
29/07/2024	2044 On 06-February-25	12.50	Put	Bond Future	1713	2	2	2	0.00
29/07/2024	2044 On 06-February-25	13.02	Put	Bond Future	1066	1	1	1	0.00
29/07/2024	2044 On 08-May-25			Bond Future	11.93	79.2345	78.8386	79.2345	0.00
29/07/2024	2044 On 08-May-25	12.72	Call	Bond Future	6785	7	7	7	0.00
29/07/2024	2044 On 08-May-25	12.72	Put	Bond Future	2271	2	2	2	0.00
29/07/2024	2044 On 07-August-25			Bond Future	12.05	76.4562	76.0525	76.4562	0.00
29/07/2024	2044 On 07-August-25	13.34	Call	Bond Future	9300	10	9	10	0.00
29/07/2024	2044 On 07-August-25	13.34	Put	Bond Future	2285	2	2	2	0.00
29/07/2024	2046 On 01-August-24			Bond Future	118.14	117.4404	118.1447	117.4404	6,642.00
29/07/2024	2046 On 07-November-24			Bond Future	118.72	117.9963	118.7173	117.9963	18,131.00
29/07/2024	2046 On 06-February-25			Bond Future	121.27	120.5322	121.2691	120.5322	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
29/07/2024	2046 On 06-February-25	114.01	Call	Bond Future	7259	7	7	7	0.00
29/07/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2046 On 08-May-25			Bond Future	121.57	120.8197	121.5726	120.8197	0.00
29/07/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
29/07/2024	2046 On 08-May-25	121.97	Put	Bond Future	397	1	0	1	0.00
29/07/2024	2046 On 07-August-25			Bond Future	124.07	123.3023	124.0713	123.3023	0.00
29/07/2024	2046 On 07-August-25	118.69	Call	Bond Future	5381	5	5	5	0.00
29/07/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2050 On 01-August-24			Bond Future	117.09	116.8932	117.0888	116.8932	5,700.00
29/07/2024	2050 On 07-November-24			Bond Future	119.83	119.6337	119.8342	119.6337	15,424.00
29/07/2024	2050 On 06-February-25			Bond Future	120.06	119.8529	120.0580	119.8529	0.00
29/07/2024	2050 On 06-February-25	115.60	Call	Bond Future	4458	4	4	4	0.00
29/07/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2050 On 08-May-25			Bond Future	122.58	122.3683	122.5782	122.3683	0.00
29/07/2024	2050 On 08-May-25	121.16	Call	Bond Future	1418	1	1	1	0.00
29/07/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
29/07/2024	2050 On 07-August-25			Bond Future	122.70	122.4831	122.6980	122.4831	0.00
29/07/2024	2050 On 07-August-25	119.89	Call	Bond Future	2808	3	3	3	0.00
29/07/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
29/07/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	AL37 On 01-August-24			Index Future	1005.19	1005.9550	1005.1920	1005.9550	0.00
29/07/2024	AL37 On 07-November-24			Index Future	1028.49	1029.2700	1028.4910	1029.2700	0.00
29/07/2024	AL37 On 06-February-25			Index Future	1050.37	1051.1510	1050.3660	1051.1510	0.00
29/07/2024	AL37 On 08-May-25			Index Future	1072.20	1072.9870	1072.2000	1072.9870	0.00
29/07/2024	AL37 On 07-August-25			Index Future	1094.04	1094.8290	1094.0400	1094.8290	0.00
29/07/2024	AL7T On 01-August-24			Index Future	1187.57	1190.0730	1187.5680	1190.0730	0.00
29/07/2024	AL7T On 07-November-24			Index Future	1215.10	1217.6570	1215.0950	1217.6570	0.00
29/07/2024	AL7T On 06-February-25			Index Future	1240.94	1243.5420	1240.9390	1243.5420	0.00
29/07/2024	AL7T On 08-May-25			Index Future	1266.73	1269.3750	1266.7340	1269.3750	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
29/07/2024	AL7T On 07-August-25			Index Future	1292.54	1295.2150	1292.5370	1295.2150	0.00
29/07/2024	ALBI On 01-August-24			Index Future	1028.37	1030.2790	1028.3740	1030.2790	50.00
29/07/2024	ALBI On 07-November-24			Index Future	1052.21	1054.1580	1052.2110	1054.1580	75.00
29/07/2024	ALBI On 06-February-25			Index Future	1074.59	1076.5680	1074.5900	1076.5680	0.00
29/07/2024	ALBI On 08-May-25			Index Future	1096.93	1098.9320	1096.9280	1098.9320	0.00
29/07/2024	ALBI On 07-August-25			Index Future	1119.27	1121.3020	1119.2720	1121.3020	0.00
29/07/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/07/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/07/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C253 On 31-March-53			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
29/07/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/07/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	ES33 On 01-August-24			Bond Future	11.64	80.2388	80.0343	80.2388	0.00
29/07/2024	ES33 On 07-November-24			Bond Future	11.77	78.3180	78.1088	78.3180	0.00
29/07/2024	ES33 On 06-February-25			Bond Future	11.90	80.0009	79.7874	80.0009	0.00
29/07/2024	ES33 On 06-February-25	13.34	Call	Bond Future	6056	6	6	6	0.00
29/07/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
29/07/2024	ES33 On 08-May-25			Bond Future	12.05	77.8769	77.6593	77.8769	0.00
29/07/2024	ES33 On 08-May-25	12.73	Call	Bond Future	2887	3	3	3	0.00
29/07/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
29/07/2024	ES33 On 07-August-25			Bond Future	12.21	79.4743	79.2526	79.4743	0.00
29/07/2024	ES33 On 07-August-25	13.56	Call	Bond Future	5448	6	5	6	0.00
29/07/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
29/07/2024	ES42 On 01-August-24			Bond Future	12.08	76.7687	76.4301	76.7687	0.00
29/07/2024	ES42 On 07-November-24			Bond Future	12.19	74.3002	73.9538	74.3002	0.00
29/07/2024	ES42 On 06-February-25			Bond Future	12.31	75.8959	75.5424	75.8959	0.00
29/07/2024	ES42 On 06-February-25	13.71	Call	Bond Future	7149	8	7	8	0.00
29/07/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/07/2024	ES42 On 08-May-25			Bond Future	12.43	73.2197	72.8591	73.2197	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
29/07/2024	ES42 On 08-May-25	13.25	Call	Bond Future	4228		5	4	5	0.00
29/07/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0		0	0	0	0.00
29/07/2024	ES42 On 07-August-25			Bond Future	12.57		74.7190	74.3513	74.7190	0.00
29/07/2024	ES42 On 07-August-25	13.79	Call	Bond Future	6079		6	6	6	0.00
29/07/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0		0	0	0	0.00
29/07/2024	GOVI On 01-August-24			GOVI	1012.83		1014.5840	1012.8330	1014.5840	16.00
29/07/2024	GOVI On 01-August-24	943.38	Call	GOVI	694530		71	69	71	0.00
29/07/2024	GOVI On 01-August-24	943.39	Call	GOVI	694430		71	69	71	0.00
29/07/2024	GOVI On 01-August-24	943.37	Call	GOVI	694630		71	69	71	0.00
29/07/2024	GOVI On 01-August-24	943.37	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 01-August-24	943.39	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 01-August-24	943.38	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 07-November-24			GOVI	1036.31		1038.0990	1036.3090	1038.0990	687.00
29/07/2024	GOVI On 07-November-24	948.78	Call	GOVI	875290		89	88	89	0.00
29/07/2024	GOVI On 07-November-24	948.79	Call	GOVI	875190		89	88	89	0.00
29/07/2024	GOVI On 07-November-24	948.80	Call	GOVI	875090		89	88	89	0.00
29/07/2024	GOVI On 07-November-24	948.80	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 07-November-24	948.79	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 07-November-24	948.78	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 06-February-25			GOVI	1058.35		1060.1670	1058.3500	1060.1670	0.00
29/07/2024	GOVI On 06-February-25	972.00	Call	GOVI	863500		88	86	88	0.00
29/07/2024	GOVI On 06-February-25	972.00	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 08-May-25			GOVI	1080.35		1082.1910	1080.3500	1082.1910	0.00
29/07/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	583500		60	58	60	0.00
29/07/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0		0	0	0	0.00
29/07/2024	GOVI On 07-August-25			GOVI	1102.36		1104.2210	1102.3560	1104.2210	0.00
29/07/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	913560		93	91	93	0.00
29/07/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0		0	0	0	0.00
29/07/2024	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
29/07/2024	IGOV On 01-August-24			Index Future	357.88		358.1360	357.8780	358.1360	0.00
29/07/2024	IGOV On 07-November-24			Index Future	366.27		366.5330	366.2690	366.5330	595.00
29/07/2024	IGOV On 06-February-25			Index Future	374.15		374.4120	374.1460	374.4120	0.00
29/07/2024	IGOV On 08-May-25			Index Future	382.01		382.2750	382.0090	382.2750	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
29/07/2024	IGOV On 07-August-25			Index Future	389.87	390.1400	389.8740	390.1400	0.00
29/07/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/07/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/07/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/07/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/07/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/07/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/07/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/07/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/07/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/07/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/07/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/07/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/07/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/07/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.33	8.3250	91.6750	8.3250	0.00
29/07/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.33	91.6750	91.6750	91.6750	0.00
29/07/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
29/07/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
29/07/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
29/07/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
29/07/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
29/07/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
29/07/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
29/07/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/07/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/07/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/07/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/07/2024	R035 On 01-August-24			Bond Future	10.98	91.0700	90.8501	91.0700	26,317.00
29/07/2024	R035 On 01-August-24	11.80	Call	Bond Future	4435	5	4	5	0.00
29/07/2024	R035 On 01-August-24	11.81	Call	Bond Future	4487	5	4	5	0.00
29/07/2024	R035 On 01-August-24	11.79	Call	Bond Future	4383	5	4	5	0.00
29/07/2024	R035 On 01-August-24	11.65	Call	Bond Future	3648	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
29/07/2024	R035 On 01-August-24	13.23	Call	Bond Future	11445	12	11	12	0.00
29/07/2024	R035 On 01-August-24	13.20	Call	Bond Future	11307	12	11	12	0.00
29/07/2024	R035 On 01-August-24	12.45	Call	Bond Future	7730	8	8	8	0.00
29/07/2024	R035 On 01-August-24	12.50	Call	Bond Future	7976	8	8	8	0.00
29/07/2024	R035 On 01-August-24	12.20	Call	Bond Future	6485	7	6	7	5,100.00
29/07/2024	R035 On 01-August-24	13.08	Call	Bond Future	10750	11	11	11	0.00
29/07/2024	R035 On 01-August-24	13.05	Call	Bond Future	10610	11	11	11	0.00
29/07/2024	R035 On 01-August-24	13.05	Put	Bond Future	0	0	0	0	7,500.00
29/07/2024	R035 On 01-August-24	13.08	Put	Bond Future	0	0	0	0	8,650.00
29/07/2024	R035 On 01-August-24	12.20	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 01-August-24	12.50	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 01-August-24	12.45	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 01-August-24	13.20	Put	Bond Future	0	0	0	0	8,000.00
29/07/2024	R035 On 01-August-24	13.23	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 01-August-24	11.65	Put	Bond Future	0	0	0	0	9,500.00
29/07/2024	R035 On 01-August-24	11.79	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 01-August-24	11.81	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 01-August-24	11.80	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R035 On 07-November-24			Bond Future	11.08	88.6667	88.4417	88.6667	127,009.00
29/07/2024	R035 On 07-November-24	12.18	Call	Bond Future	6220	6	6	6	0.00
29/07/2024	R035 On 07-November-24	12.17	Call	Bond Future	6177	6	6	6	0.00
29/07/2024	R035 On 07-November-24	12.19	Call	Bond Future	6264	6	6	6	0.00
29/07/2024	R035 On 07-November-24	12.20	Call	Bond Future	6307	7	6	7	1,000.00
29/07/2024	R035 On 07-November-24	13.23	Call	Bond Future	10881	11	11	11	0.00
29/07/2024	R035 On 07-November-24	13.23	Put	Bond Future	77	0	0	0	1,000.00
29/07/2024	R035 On 07-November-24	12.20	Put	Bond Future	419	0	0	0	0.00
29/07/2024	R035 On 07-November-24	12.19	Put	Bond Future	426	0	0	0	0.00
29/07/2024	R035 On 07-November-24	12.17	Put	Bond Future	439	0	0	0	0.00
29/07/2024	R035 On 07-November-24	12.18	Put	Bond Future	432	0	0	0	0.00
29/07/2024	R035 On 06-February-25			Bond Future	11.18	90.5511	90.3217	90.5511	0.00
29/07/2024	R035 On 06-February-25	12.41	Call	Bond Future	7209	7	7	7	0.00
29/07/2024	R035 On 06-February-25	12.41	Put	Bond Future	908	1	1	1	0.00
29/07/2024	R035 On 08-May-25			Bond Future	11.29	87.9159	87.6821	87.9159	0.00
29/07/2024	R035 On 08-May-25	11.78	Call	Bond Future	4936	5	5	5	0.00
29/07/2024	R035 On 08-May-25	11.46	Call	Bond Future	3916	4	4	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R035 On 08-May-25	12.70	Call	Bond Future	8245	8	8	8	0.00
29/07/2024	R035 On 08-May-25	13.35	Call	Bond Future	10735	11	11	11	0.00
29/07/2024	R035 On 08-May-25	13.35	Put	Bond Future	731	1	1	1	400.00
29/07/2024	R035 On 08-May-25	12.70	Put	Bond Future	1209	1	1	1	400.00
29/07/2024	R035 On 08-May-25	11.46	Put	Bond Future	3001	3	3	3	0.00
29/07/2024	R035 On 08-May-25	11.78	Put	Bond Future	2381	2	2	2	0.00
29/07/2024	R035 On 07-August-25			Bond Future	11.41	89.7004	89.4624	89.7004	0.00
29/07/2024	R035 On 07-August-25	12.65	Call	Bond Future	8108	8	8	8	0.00
29/07/2024	R035 On 07-August-25	12.65	Put	Bond Future	2017	2	2	2	0.00
29/07/2024	R053 On 01-August-24			Bond Future	11.54	105.3658	104.7407	105.3658	0.00
29/07/2024	R053 On 01-August-24	13.15	Call	Bond Future	12009	13	12	13	0.00
29/07/2024	R053 On 01-August-24	13.13	Call	Bond Future	11877	13	12	13	0.00
29/07/2024	R053 On 01-August-24	13.14	Call	Bond Future	11943	13	12	13	0.00
29/07/2024	R053 On 01-August-24	13.14	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R053 On 01-August-24	13.13	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R053 On 01-August-24	13.15	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R053 On 07-November-24			Bond Future	11.63	101.9364	101.2968	101.9364	3,638.00
29/07/2024	R053 On 07-November-24	12.80	Call	Bond Future	9501	10	10	10	0.00
29/07/2024	R053 On 07-November-24	12.81	Call	Bond Future	9561	10	10	10	0.00
29/07/2024	R053 On 07-November-24	12.79	Call	Bond Future	9440	10	9	10	0.00
29/07/2024	R053 On 07-November-24	12.79	Put	Bond Future	645	1	1	1	0.00
29/07/2024	R053 On 07-November-24	12.81	Put	Bond Future	628	1	1	1	0.00
29/07/2024	R053 On 07-November-24	12.80	Put	Bond Future	636	1	1	1	0.00
29/07/2024	R053 On 06-February-25			Bond Future	11.72	104.1021	103.4493	104.1021	0.00
29/07/2024	R053 On 06-February-25	12.94	Call	Bond Future	10536	11	11	11	0.00
29/07/2024	R053 On 06-February-25	12.94	Put	Bond Future	1467	1	1	1	0.00
29/07/2024	R053 On 08-May-25			Bond Future	11.82	100.3910	99.7251	100.3910	0.00
29/07/2024	R053 On 08-May-25	12.64	Call	Bond Future	9136	10	9	10	0.00
29/07/2024	R053 On 08-May-25	12.64	Put	Bond Future	2978	3	3	3	0.00
29/07/2024	R053 On 07-August-25			Bond Future	11.93	102.4263	101.7474	102.4263	0.00
29/07/2024	R053 On 07-August-25	13.17	Call	Bond Future	11712	12	12	12	0.00
29/07/2024	R053 On 07-August-25	13.17	Put	Bond Future	2799	3	3	3	0.00
29/07/2024	R186 On 01-August-24			Bond Future	8.38	105.8719	105.7834	105.8719	68,896.00
29/07/2024	R186 On 01-August-24	8.69	Call	Bond Future	676	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R186 On 01-August-24	8.68	Call	Bond Future	655	1	1	1	0.00
29/07/2024	R186 On 01-August-24	8.70	Call	Bond Future	698	1	1	1	0.00
29/07/2024	R186 On 01-August-24	8.70	Put	Bond Future	1	0	0	0	0.00
29/07/2024	R186 On 01-August-24	8.68	Put	Bond Future	1	0	0	0	0.00
29/07/2024	R186 On 01-August-24	8.69	Put	Bond Future	1	0	0	0	0.00
29/07/2024	R186 On 07-November-24			Bond Future	8.33	108.3257	108.2352	108.3257	123,826.00
29/07/2024	R186 On 07-November-24	9.14	Call	Bond Future	1711	2	2	2	0.00
29/07/2024	R186 On 07-November-24	9.13	Call	Bond Future	1694	2	2	2	0.00
29/07/2024	R186 On 07-November-24	9.15	Call	Bond Future	1727	2	2	2	0.00
29/07/2024	R186 On 07-November-24	9.15	Put	Bond Future	138	0	0	0	0.00
29/07/2024	R186 On 07-November-24	9.13	Put	Bond Future	143	0	0	0	0.00
29/07/2024	R186 On 07-November-24	9.14	Put	Bond Future	140	0	0	0	0.00
29/07/2024	R186 On 06-February-25			Bond Future	8.28	105.3136	105.2216	105.3136	0.00
29/07/2024	R186 On 06-February-25	9.03	Call	Bond Future	1611	2	2	2	0.00
29/07/2024	R186 On 06-February-25	9.03	Put	Bond Future	328	0	0	0	0.00
29/07/2024	R186 On 08-May-25			Bond Future	8.27	107.4979	107.4044	107.4979	0.00
29/07/2024	R186 On 08-May-25	8.47	Call	Bond Future	947	1	1	1	0.00
29/07/2024	R186 On 08-May-25	8.47	Put	Bond Future	641	1	1	1	0.00
29/07/2024	R186 On 07-August-25			Bond Future	8.28	104.3676	104.2727	104.3676	0.00
29/07/2024	R186 On 07-August-25	9.68	Call	Bond Future	1946	2	2	2	0.00
29/07/2024	R186 On 07-August-25	9.22	Call	Bond Future	1488	2	1	2	1,983.00
29/07/2024	R186 On 07-August-25	10.25	Call	Bond Future	2570	3	3	3	0.00
29/07/2024	R186 On 07-August-25	10.25	Put	Bond Future	72	0	0	0	1,983.00
29/07/2024	R186 On 07-August-25	9.22	Put	Bond Future	282	0	0	0	0.00
29/07/2024	R186 On 07-August-25	9.68	Put	Bond Future	160	0	0	0	0.00
29/07/2024	R202 On 01-August-24			Bond Future	261.71	262.1192	261.7102	262.1192	435.00
29/07/2024	R202 On 07-November-24			Bond Future	267.85	268.2646	267.8463	268.2646	1,076.00
29/07/2024	R202 On 06-February-25			Bond Future	268.40	268.8278	268.4014	268.8278	0.00
29/07/2024	R202 On 06-February-25	266.79	Call	Bond Future	1611	2	2	2	0.00
29/07/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R202 On 08-May-25			Bond Future	274.04	274.4705	274.0363	274.4705	0.00
29/07/2024	R202 On 08-May-25	272.31	Call	Bond Future	1726	2	2	2	0.00
29/07/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R202 On 07-August-25			Bond Future	274.36	274.8032	274.3612	274.8032	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
29/07/2024	R202 On 07-August-25	271.60	Call	Bond Future	2761	3	3	3	0.00
29/07/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R209 On 01-August-24			Bond Future	11.07	71.2614	71.0390	71.2614	4,689.00
29/07/2024	R209 On 01-August-24	11.79	Call	Bond Future	3491	4	3	4	0.00
29/07/2024	R209 On 01-August-24	11.80	Call	Bond Future	3537	4	4	4	0.00
29/07/2024	R209 On 01-August-24	11.78	Call	Bond Future	3444	4	3	4	0.00
29/07/2024	R209 On 01-August-24	11.78	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R209 On 01-August-24	11.80	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R209 On 01-August-24	11.79	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R209 On 07-November-24			Bond Future	11.16	69.7563	69.5288	69.7563	15,780.00
29/07/2024	R209 On 07-November-24	12.22	Call	Bond Future	5405	6	5	6	0.00
29/07/2024	R209 On 07-November-24	12.23	Call	Bond Future	5443	6	5	6	0.00
29/07/2024	R209 On 07-November-24	12.21	Call	Bond Future	5366	6	5	6	0.00
29/07/2024	R209 On 07-November-24	12.21	Put	Bond Future	414	0	0	0	0.00
29/07/2024	R209 On 07-November-24	12.23	Put	Bond Future	402	0	0	0	0.00
29/07/2024	R209 On 07-November-24	12.22	Put	Bond Future	408	0	0	0	0.00
29/07/2024	R209 On 06-February-25			Bond Future	11.25	71.2384	71.0064	71.2384	0.00
29/07/2024	R209 On 06-February-25	12.44	Call	Bond Future	6336	7	6	7	0.00
29/07/2024	R209 On 06-February-25	12.44	Put	Bond Future	837	1	1	1	0.00
29/07/2024	R209 On 08-May-25			Bond Future	11.35	69.5605	69.3239	69.5605	0.00
29/07/2024	R209 On 08-May-25	11.89	Call	Bond Future	4677	5	5	5	0.00
29/07/2024	R209 On 08-May-25	11.89	Put	Bond Future	2133	2	2	2	0.00
29/07/2024	R209 On 07-August-25			Bond Future	11.46	70.9720	70.7310	70.9720	0.00
29/07/2024	R209 On 07-August-25	12.68	Call	Bond Future	7284	7	7	7	0.00
29/07/2024	R209 On 07-August-25	12.68	Put	Bond Future	1832	2	2	2	0.00
29/07/2024	R210 On 01-August-24			Bond Future	237.82	237.8278	237.8223	237.8278	842.00
29/07/2024	R210 On 07-November-24			Bond Future	240.07	240.0725	240.0669	240.0725	1,379.00
29/07/2024	R210 On 06-February-25			Bond Future	245.23	245.2322	245.2274	245.2322	0.00
29/07/2024	R210 On 06-February-25	239.61	Call	Bond Future	5617	6	6	6	0.00
29/07/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R210 On 08-May-25			Bond Future	246.98	246.9809	246.9771	246.9809	0.00
29/07/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
29/07/2024	R210 On 08-May-25	248.03	Put	Bond Future	1053	1	1	1	0.00
29/07/2024	R210 On 07-August-25			Bond Future	252.05	252.0575	252.0549	252.0575	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
29/07/2024	R210 On 07-August-25	248.44	Call	Bond Future	3615	4	4	4	0.00
29/07/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R213 On 01-August-24			Bond Future	9.94	89.2810	89.0886	89.2810	23,842.00
29/07/2024	R213 On 01-August-24	10.87	Call	Bond Future	3910	4	4	4	0.00
29/07/2024	R213 On 01-August-24	10.86	Call	Bond Future	3869	4	4	4	0.00
29/07/2024	R213 On 01-August-24	10.88	Call	Bond Future	3950	4	4	4	0.00
29/07/2024	R213 On 01-August-24	10.88	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R213 On 01-August-24	10.86	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R213 On 01-August-24	10.87	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R213 On 07-November-24			Bond Future	10.01	87.7900	87.5931	87.7900	75,263.00
29/07/2024	R213 On 07-November-24	11.22	Call	Bond Future	5144	5	5	5	0.00
29/07/2024	R213 On 07-November-24	11.21	Call	Bond Future	5109	5	5	5	0.00
29/07/2024	R213 On 07-November-24	11.23	Call	Bond Future	5179	5	5	5	0.00
29/07/2024	R213 On 07-November-24	11.23	Put	Bond Future	236	0	0	0	0.00
29/07/2024	R213 On 07-November-24	11.21	Put	Bond Future	243	0	0	0	0.00
29/07/2024	R213 On 07-November-24	11.22	Put	Bond Future	240	0	0	0	0.00
29/07/2024	R213 On 06-February-25			Bond Future	10.08	89.6558	89.4551	89.6558	0.00
29/07/2024	R213 On 06-February-25	11.35	Call	Bond Future	5493	6	5	6	0.00
29/07/2024	R213 On 06-February-25	11.35	Put	Bond Future	535	1	1	1	0.00
29/07/2024	R213 On 08-May-25			Bond Future	10.17	87.9561	87.7516	87.9561	0.00
29/07/2024	R213 On 08-May-25	10.52	Call	Bond Future	3213	3	3	3	0.00
29/07/2024	R213 On 08-May-25	10.52	Put	Bond Future	1851	2	2	2	0.00
29/07/2024	R213 On 07-August-25			Bond Future	10.27	89.7426	89.5343	89.7426	0.00
29/07/2024	R213 On 07-August-25	11.66	Call	Bond Future	6288	6	6	6	0.00
29/07/2024	R213 On 07-August-25	11.66	Put	Bond Future	1221	1	1	1	0.00
29/07/2024	R214 On 01-August-24			Bond Future	11.43	66.8239	66.5111	66.8239	6,879.00
29/07/2024	R214 On 01-August-24	12.17	Call	Bond Future	3721	4	4	4	0.00
29/07/2024	R214 On 01-August-24	12.18	Call	Bond Future	3769	4	4	4	0.00
29/07/2024	R214 On 01-August-24	12.16	Call	Bond Future	3673	4	4	4	0.00
29/07/2024	R214 On 01-August-24	12.16	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R214 On 01-August-24	12.18	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R214 On 01-August-24	12.17	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R214 On 07-November-24			Bond Future	11.52	65.0666	64.7466	65.0666	21,352.00
29/07/2024	R214 On 07-November-24	12.61	Call	Bond Future	5717	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2024	R214 On 07-November-24	12.62	Call	Bond Future	5757	6	6	6	0.00
29/07/2024	R214 On 07-November-24	12.60	Call	Bond Future	5678	6	6	6	0.00
29/07/2024	R214 On 07-November-24	12.60	Put	Bond Future	413	0	0	0	0.00
29/07/2024	R214 On 07-November-24	12.62	Put	Bond Future	401	0	0	0	0.00
29/07/2024	R214 On 07-November-24	12.61	Put	Bond Future	407	0	0	0	0.00
29/07/2024	R214 On 06-February-25			Bond Future	11.61	66.4495	66.1228	66.4495	0.00
29/07/2024	R214 On 06-February-25	12.71	Call	Bond Future	6241	7	6	7	0.00
29/07/2024	R214 On 06-February-25	11.75	Call	Bond Future	3045	3	3	3	554.00
29/07/2024	R214 On 06-February-25	12.25	Call	Bond Future	4631	5	5	5	554.00
29/07/2024	R214 On 06-February-25	13.63	Call	Bond Future	9588	10	10	10	0.00
29/07/2024	R214 On 06-February-25	13.63	Put	Bond Future	394	0	0	0	554.00
29/07/2024	R214 On 06-February-25	12.25	Put	Bond Future	1471	1	1	1	0.00
29/07/2024	R214 On 06-February-25	11.75	Put	Bond Future	2330	2	2	2	0.00
29/07/2024	R214 On 06-February-25	12.71	Put	Bond Future	959	1	1	1	0.00
29/07/2024	R214 On 08-May-25			Bond Future	11.70	64.5221	64.1890	64.5221	0.00
29/07/2024	R214 On 08-May-25	12.40	Call	Bond Future	5375	6	5	6	0.00
29/07/2024	R214 On 08-May-25	12.40	Put	Bond Future	2001	2	2	2	0.00
29/07/2024	R214 On 07-August-25			Bond Future	11.81	65.8318	65.4923	65.8318	0.00
29/07/2024	R214 On 07-August-25	12.97	Call	Bond Future	7419	8	7	8	0.00
29/07/2024	R214 On 07-August-25	12.97	Put	Bond Future	2013	2	2	2	0.00
29/07/2024	R248 On 01-August-24			Bond Future	11.52	81.8643	81.4442	81.8643	24,851.00
29/07/2024	R248 On 01-August-24	12.31	Call	Bond Future	4864	5	5	5	0.00
29/07/2024	R248 On 01-August-24	12.32	Call	Bond Future	4922	5	5	5	0.00
29/07/2024	R248 On 01-August-24	12.30	Call	Bond Future	4805	5	5	5	0.00
29/07/2024	R248 On 01-August-24	12.30	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R248 On 01-August-24	12.32	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R248 On 01-August-24	12.31	Put	Bond Future	0	0	0	0	0.00
29/07/2024	R248 On 07-November-24			Bond Future	11.61	79.3112	78.8814	79.3112	250,266.00
29/07/2024	R248 On 07-November-24	12.79	Call	Bond Future	7446	8	7	8	0.00
29/07/2024	R248 On 07-November-24	12.80	Call	Bond Future	7494	8	7	8	0.00
29/07/2024	R248 On 07-November-24	12.78	Call	Bond Future	7398	8	7	8	0.00
29/07/2024	R248 On 07-November-24	12.78	Put	Bond Future	474	0	0	0	0.00
29/07/2024	R248 On 07-November-24	12.80	Put	Bond Future	461	0	0	0	0.00
29/07/2024	R248 On 07-November-24	12.79	Put	Bond Future	468	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
29/07/2024	R248 On 06-February-25			Bond Future	11.70	80.9967	80.5581	80.9967	10,000.00
29/07/2024	R248 On 06-February-25	12.71	Call	Bond Future	7279	8	7	8	0.00
29/07/2024	R248 On 06-February-25	12.71	Put	Bond Future	1337	1	1	1	0.00
29/07/2024	R248 On 08-May-25			Bond Future	11.80	78.2266	77.7792	78.2266	0.00
29/07/2024	R248 On 08-May-25	12.60	Call	Bond Future	6953	7	7	7	0.00
29/07/2024	R248 On 08-May-25	12.60	Put	Bond Future	2230	2	2	2	0.00
29/07/2024	R248 On 07-August-25			Bond Future	11.91	79.8140	79.3579	79.8140	0.00
29/07/2024	R248 On 07-August-25	13.21	Call	Bond Future	9519	10	10	10	0.00
29/07/2024	R248 On 07-August-25	13.21	Put	Bond Future	2195	2	2	2	0.00
29/07/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/07/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00