



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

INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For December 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	2029 On 06-February-25			Bond Future	134.9124	135.0843	134.9124	135.0843	8,604
12/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2512.4300	2684.3100	2.5124	2.6843	0
12/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2029 On 08-May-25			Bond Future	136.2568	136.4318	136.2568	136.4318	728
12/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1593.1600	1418.2200	1.5932	1.4182	0
12/12/2024	2029 On 07-August-25			Bond Future	138.9858	139.1636	138.9858	139.1636	0
12/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1575.7900	1753.6400	1.5758	1.7536	0
12/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2029 On 06-November-25			Bond Future	140.2890	140.4700	140.2890	140.4700	0
12/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	498.9800	679.9700	0.4990	0.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2029 On 05-February-26			Bond Future	142.9988	143.1827	142.9988	143.1827	0
12/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2888.7600	3072.6600	2.8888	3.0727	0
12/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2030 On 06-February-25			Bond Future	8.8768	8.9343	96.7758	96.5539	164,375
12/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	513.5300	444.1100	0.5135	0.4441	800
12/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1277.6300	1430.1300	1.2776	1.4301	0
12/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1563.2100	1416.7100	1.5632	1.4167	800
12/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	399.9100	475.3300	0.3999	0.4753	0
12/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	3168.7400	2970.5900	3.1687	2.9706	0
12/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	87.6900	111.4600	0.0877	0.1115	800
12/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6672.4000	6451.6200	6.6724	6.4516	0
12/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	2.6400	3.7800	0.0026	0.0038	0
12/12/2024	2030 On 08-May-25			Bond Future	8.9267	8.9880	98.7268	98.5000	0
12/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	906.0700	823.3400	0.9061	0.8233	800
12/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1825.0500	1969.0800	1.8251	1.9691	0
12/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1375.1500	1265.4900	1.3752	1.2655	1,320
12/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1288.9400	1406.0400	1.2889	1.4060	0
12/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1869.3100	1737.2500	1.8693	1.7373	800
12/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	936.8700	1031.5700	0.9369	1.0316	0
12/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2546.2600	2390.6900	2.5463	2.3907	680
12/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	632.0200	703.2100	0.6320	0.7032	0
12/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3931.8800	3744.9500	3.9319	3.7450	0
12/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	302.6700	342.5000	0.3027	0.3425	0
12/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	4115.9700	3926.0500	4.1160	3.9261	0
12/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	275.0900	311.9300	0.2751	0.3119	800
12/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	5125.4200	4922.6800	5.1254	4.9227	1,640
12/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	165.6200	189.6400	0.1656	0.1896	0
12/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6356.7200	6144.0700	6.3567	6.1441	2,280
12/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	89.7400	103.8500	0.0897	0.1039	0
12/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	10155.9600	9930.6100	10.1560	9.9306	0
12/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	6.4300	7.8400	0.0064	0.0078	1,640
12/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11494.6100	11268.3300	11.4946	11.2683	0
12/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	1.9300	2.4100	0.0019	0.0024	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2030 On 07-August-25			Bond Future	8.9923	9.0579	96.6699	96.4383	0
12/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5443.9300	5248.2000	5.4439	5.2482	1,054
12/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	358.2700	394.1900	0.3583	0.3942	0
12/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7314.4700	7102.2300	7.3145	7.1022	0
12/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	175.1000	194.5100	0.1751	0.1945	0
12/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10346.8100	10119.8500	10.3468	10.1199	0
12/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	32.6100	37.3000	0.0326	0.0373	1,054
12/12/2024	2030 On 06-November-25			Bond Future	9.0651	9.1355	98.5500	98.3135	0
12/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2874.0700	2729.0000	2.8741	2.7290	0
12/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1291.1500	1382.6000	1.2912	1.3826	0
12/12/2024	2030 On 05-February-26			Bond Future	9.1614	9.2372	96.4206	96.1791	0
12/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2712.6800	2575.4400	2.7127	2.5754	0
12/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1670.9700	1775.1900	1.6710	1.7752	0
12/12/2024	2032 On 06-February-25			Bond Future	9.5422	9.5686	96.4422	96.3133	116,728
12/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	814.2000	770.7700	0.8142	0.7708	800
12/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1412.3300	1497.7600	1.4123	1.4978	0
12/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2319.1500	2234.6300	2.3192	2.2346	800
12/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	499.5900	543.9300	0.4996	0.5439	0
12/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	5125.5200	5009.3500	5.1255	5.0094	0
12/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	97.6500	110.3400	0.0977	0.1103	800
12/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9898.9700	9771.0600	9.8990	9.7711	0
12/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	4.5700	5.5200	0.0046	0.0055	0
12/12/2024	2032 On 08-May-25			Bond Future	9.6090	9.6368	94.2223	94.0906	37,405
12/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1310.1600	1260.4900	1.3102	1.2605	800
12/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2211.4700	2293.5000	2.2115	2.2935	0
12/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2607.6100	2530.2400	2.6076	2.5302	800
12/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1147.9700	1202.3000	1.1480	1.2023	0
12/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6185.6100	6071.7400	6.1856	6.0717	0
12/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	268.1400	285.9700	0.2681	0.2860	0
12/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6423.3000	6308.1200	6.4233	6.3081	0
12/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	244.5800	261.1000	0.2446	0.2611	800
12/12/2024	2032 On 07-August-25			Bond Future	9.6872	9.7165	96.0861	95.9513	0
12/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	10142.4600	10017.9000	10.1425	10.0179	0
12/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	187.7500	197.9100	0.1878	0.1979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2032 On 06-November-25			Bond Future	9.7801	9.8110	93.7935	93.6558	0
12/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4513.0100	4426.1400	4.5130	4.4261	0
12/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1715.4400	1766.2700	1.7154	1.7663	0
12/12/2024	2032 On 05-February-26			Bond Future	9.8910	9.9237	95.5799	95.4391	0
12/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3713.4100	3636.6600	3.7134	3.6367	0
12/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2563.9400	2627.9500	2.5639	2.6280	0
12/12/2024	2033 On 06-February-25			Bond Future	129.4030	129.6009	129.4030	129.6009	6,327
12/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4463.0000	4660.8500	4.4630	4.6609	0
12/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2033 On 08-May-25			Bond Future	130.5358	130.7373	130.5358	130.7373	5,288
12/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	117.2900	0.0000	0.1173	0
12/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	84.2300	0.0000	0.0842	0.0000	0
12/12/2024	2033 On 07-August-25			Bond Future	133.1503	133.3553	133.1503	133.3553	0
12/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4500.2500	4705.2900	4.5003	4.7053	0
12/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2033 On 06-November-25			Bond Future	134.2385	134.4471	134.2385	134.4471	0
12/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1098.5200	1307.1100	1.0985	1.3071	0
12/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2033 On 05-February-26			Bond Future	136.8315	137.0437	136.8315	137.0437	0
12/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3951.5100	4163.7000	3.9515	4.1637	0
12/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2037 On 06-February-25			Bond Future	10.6394	10.6608	85.9580	85.8299	163,028
12/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11501.2600	11373.9100	11.5013	11.3739	0
12/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	3.9300	4.7000	0.0039	0.0047	0
12/12/2024	2037 On 08-May-25			Bond Future	10.7301	10.7523	87.6908	87.5598	3,975
12/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8665.4400	8551.4800	8.6654	8.5515	0
12/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	326.4400	343.4500	0.3264	0.3435	0
12/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10065.2800	9946.5000	10.0653	9.9465	15,000
12/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	217.7900	229.9800	0.2178	0.2300	0
12/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13496.0500	13369.1600	13.4961	13.3692	7,500
12/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	57.9000	61.9800	0.0579	0.0620	0
12/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13721.0000	13593.7800	13.7210	13.5938	7,500
12/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	52.2900	56.0400	0.0523	0.0560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2037 On 07-August-25			Bond Future	10.8318	10.8550	85.1648	85.0308	15
12/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1710.8000	1668.3900	1.7108	1.6684	2,541
12/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4622.0700	4713.6100	4.6221	4.7136	0
12/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2225.3900	2174.4000	2.2254	2.1744	2,341
12/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3876.8200	3959.7800	3.8768	3.9598	0
12/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2470.8400	2416.1400	2.4708	2.4161	200
12/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3590.0000	3669.2500	3.5900	3.6693	0
12/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3818.2500	3746.3600	3.8183	3.7464	0
12/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2456.0900	2518.1500	2.4561	2.5182	2,541
12/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5095.7100	5011.3400	5.0957	5.0113	0
12/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1786.9800	1836.5600	1.7870	1.8366	2,541
12/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6689.2700	6592.8800	6.6893	6.5929	0
12/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1232.8800	1270.4400	1.2329	1.2704	2,541
12/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8158.1400	8053.2400	8.1581	8.0532	0
12/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	887.3300	916.3800	0.8873	0.9164	2,541
12/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11762.4600	11642.9400	11.7625	11.6429	0
12/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	370.2400	384.6700	0.3702	0.3847	0
12/12/2024	2037 On 06-November-25			Bond Future	10.9362	10.9603	86.8203	86.6835	0
12/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6071.6100	5985.2200	6.0716	5.9852	0
12/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2258.0000	2308.4500	2.2580	2.3085	0
12/12/2024	2037 On 05-February-26			Bond Future	11.0547	11.0799	84.2158	84.0760	0
12/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4711.9900	4639.8000	4.7120	4.6398	0
12/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3909.8700	3977.5300	3.9099	3.9775	0
12/12/2024	2038 On 06-February-25			Bond Future	140.1523	140.4667	140.1523	140.4667	2,658
12/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4922.3100	5236.7200	4.9223	5.2367	0
12/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2038 On 08-May-25			Bond Future	143.0123	143.3325	143.0123	143.3325	480
12/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3332.2900	3652.5400	3.3323	3.6525	0
12/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2038 On 07-August-25			Bond Future	143.7501	144.0763	143.7501	144.0763	0
12/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4190.1000	4516.2800	4.1901	4.5163	0
12/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2038 On 06-November-25			Bond Future	146.5820	146.9142	146.5820	146.9142	0
12/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2702.0100	3034.1500	2.7020	3.0342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2038 On 05-February-26			Bond Future	147.2473	147.5852	147.2473	147.5852	0
12/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	4047.2800	4385.1900	4.0473	4.3852	0
12/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2040 On 06-February-25			Bond Future	10.9519	10.9886	86.0565	85.8184	66,623
12/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1683.0000	1570.5600	1.6830	1.5706	780
12/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1371.2600	1496.9300	1.3713	1.4969	0
12/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4921.6500	4722.3000	4.9217	4.7223	0
12/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	261.2300	299.9900	0.2612	0.3000	780
12/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7631.5500	7406.2500	7.6316	7.4063	0
12/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	66.8900	79.7000	0.0669	0.0797	780
12/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11638.7600	11402.6000	11.6388	11.4026	0
12/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	7.5900	9.5400	0.0076	0.0095	0
12/12/2024	2040 On 08-May-25			Bond Future	11.0457	11.0838	87.7912	87.5481	3,900
12/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9637.5000	9422.1300	9.6375	9.4221	0
12/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	345.8100	373.6100	0.3458	0.3736	0
12/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10227.9800	10009.1800	10.2280	10.0092	15,000
12/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	296.0100	320.3800	0.2960	0.3204	0
12/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13506.5200	13273.1000	13.5065	13.2731	7,500
12/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	98.6800	108.4300	0.0987	0.1084	0
12/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13837.9000	13603.4600	13.8379	13.6035	7,500
12/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	86.4200	95.1500	0.0864	0.0952	0
12/12/2024	2040 On 07-August-25			Bond Future	11.1500	11.1896	85.0165	84.7681	16
12/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12435.7400	12213.7200	12.4357	12.2137	0
12/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	441.4600	467.8400	0.4415	0.4678	0
12/12/2024	2040 On 06-November-25			Bond Future	11.2561	11.2972	86.6690	86.4154	0
12/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6206.5600	6048.3300	6.2066	6.0483	0
12/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2711.1400	2806.5000	2.7111	2.8065	0
12/12/2024	2040 On 05-February-26			Bond Future	11.3754	11.4182	83.8107	83.5519	0
12/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4993.3300	4857.2600	4.9933	4.8573	0
12/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4303.0200	4425.8000	4.3030	4.4258	0
12/12/2024	2044 On 06-February-25			Bond Future	11.0701	11.1068	82.0155	81.7702	71,323
12/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	498.7200	453.9300	0.4987	0.4539	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3394.5100	3594.9600	3.3945	3.5950	0
12/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1887.7800	1767.0400	1.8878	1.7670	8,825
12/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1355.0100	1479.5100	1.3550	1.4795	0
12/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3427.9000	3256.7100	3.4279	3.2567	0
12/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	625.5500	699.6000	0.6256	0.6996	8,825
12/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6052.5100	5836.0200	6.0525	5.8360	422
12/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	181.4400	210.1900	0.1814	0.2102	0
12/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8796.7600	8560.9700	8.7968	8.5610	422
12/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	47.2900	56.7400	0.0473	0.0567	0
12/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11567.3800	11324.8200	11.5674	11.3248	0
12/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	11.0300	13.7100	0.0110	0.0137	0
12/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15203.7100	14958.6700	15.2037	14.9587	0
12/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.5700	0.7700	0.0006	0.0008	422
12/12/2024	2044 On 08-May-25		Call	Bond Future	11.5200	10.3800	0.0115	0.0104	0
12/12/2024	2044 On 08-May-25			Bond Future	11.1601	11.1981	83.6687	83.4182	7,734
12/12/2024	2044 On 08-May-25		Put	Bond Future	16342.8100	16592.1400	16.3428	16.5921	0
12/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1816.6300	1722.9300	1.8166	1.7229	2,490
12/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3428.8600	3585.6300	3.4289	3.5856	0
12/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4557.6500	4394.0900	4.5577	4.3941	0
12/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1420.5400	1507.4500	1.4205	1.5075	2,490
12/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8119.3700	7909.8600	8.1194	7.9099	0
12/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	544.6800	585.6400	0.5447	0.5856	2,490
12/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9704.3400	9482.9200	9.7043	9.4829	0
12/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	360.4500	389.5000	0.3605	0.3895	0
12/12/2024	2044 On 07-August-25			Bond Future	11.2596	11.2990	80.9377	80.6819	0
12/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12407.4600	12181.0800	12.4075	12.1811	0
12/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	507.7300	537.1300	0.5077	0.5371	0
12/12/2024	2044 On 06-November-25			Bond Future	11.3603	11.4012	82.5108	82.2497	0
12/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6207.4800	6047.8600	6.2075	6.0479	0
12/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2985.4700	3086.9200	2.9855	3.0869	0
12/12/2024	2044 On 05-February-26			Bond Future	11.4729	11.5153	79.6984	79.4320	0
12/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5129.1100	4989.9400	5.1291	4.9899	0
12/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4583.3900	4710.6000	4.5834	4.7106	0
12/12/2024	2046 On 06-February-25			Bond Future	123.0547	122.8781	123.0547	122.8781	19,048

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	9044.7400	8868.0800	9.0447	8.8681	0
12/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2046 On 08-May-25			Bond Future	123.3521	123.1717	123.3521	123.1717	0
12/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1382.0900	1201.6500	1.3821	1.2017	0
12/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2046 On 07-August-25			Bond Future	125.8222	125.6375	125.8222	125.6375	0
12/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	7132.2000	6947.4700	7.1322	6.9475	0
12/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2046 On 06-November-25			Bond Future	126.0449	125.8562	126.0449	125.8562	0
12/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	634.8600	446.2200	0.6349	0.4462	0
12/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2046 On 05-February-26			Bond Future	128.4779	128.2852	128.4779	128.2852	0
12/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6827.9100	6635.1500	6.8279	6.6352	0
12/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2050 On 06-February-25			Bond Future	122.3616	121.9548	122.3616	121.9548	16,417
12/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6761.5900	6354.7800	6.7616	6.3548	0
12/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2050 On 08-May-25			Bond Future	124.8588	124.4433	124.8588	124.4433	0
12/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3698.8000	3283.3000	3.6988	3.2833	0
12/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2050 On 07-August-25			Bond Future	124.9907	124.5663	124.9907	124.5663	0
12/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	5100.6800	4676.2600	5.1007	4.6763	0
12/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2050 On 06-November-25			Bond Future	127.4530	127.0199	127.4530	127.0199	0
12/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	3033.0200	2599.8900	3.0330	2.5999	0
12/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	2050 On 05-February-26			Bond Future	127.5005	127.0585	127.5005	127.0585	0
12/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4680.4600	4238.4800	4.6805	4.2385	0
12/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	AL37 On 06-February-25			Index Future	1082.2710	1080.0800	1082.2710	1,080.0800	0
12/12/2024	AL37 On 08-May-25			Index Future	1104.0920	1101.8530	1104.0920	1,101.8530	0
12/12/2024	AL37 On 07-August-25			Index Future	1125.9470	1123.6600	1125.9470	1,123.6600	0
12/12/2024	AL37 On 06-November-25			Index Future	1147.8900	1145.5540	1147.8900	1,145.5540	0
12/12/2024	AL37 On 05-February-26			Index Future	1169.8280	1167.4440	1169.8280	1,167.4440	0
12/12/2024	AL7T On 06-February-25			Index Future	1304.3430	1302.3570	1304.3430	1,302.3570	0
12/12/2024	AL7T On 08-May-25			Index Future	1330.6410	1328.6110	1330.6410	1,328.6110	0
12/12/2024	AL7T On 07-August-25			Index Future	1356.9800	1354.9050	1356.9800	1,354.9050	0
12/12/2024	AL7T On 06-November-25			Index Future	1383.4260	1381.3050	1383.4260	1,381.3050	0
12/12/2024	AL7T On 05-February-26			Index Future	1409.8660	1407.7000	1409.8660	1,407.7000	0
12/12/2024	ALBI On 06-February-25			Index Future	1120.7720	1118.5710	1120.7720	1,118.5710	98
12/12/2024	ALBI On 08-May-25			Index Future	1143.3690	1141.1200	1143.3690	1,141.1200	0
12/12/2024	ALBI On 07-August-25			Index Future	1166.0020	1163.7030	1166.0020	1,163.7030	0
12/12/2024	ALBI On 06-November-25			Index Future	1188.7250	1186.3780	1188.7250	1,186.3780	0
12/12/2024	ALBI On 05-February-26			Index Future	1211.4440	1209.0480	1211.4440	1,209.0480	0
12/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
12/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
12/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	ES33 On 06-February-25			Bond Future	10.9109	10.9378	84.3644	84.2356	0
12/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10632.8000	10503.9800	10.6328	10.5040	0
12/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES33 On 08-May-25			Bond Future	11.0220	11.0502	82.2861	82.1543	0
12/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7514.0900	7382.3100	7.5141	7.3823	0
12/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES33 On 07-August-25			Bond Future	11.1451	11.1746	83.9331	83.7984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10128.4700	9993.7700	10.1285	9.9938	0
12/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES33 On 06-November-25			Bond Future	11.2872	11.3182	81.7882	81.6504	0
12/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3137.9200	3000.1900	3.1379	3.0002	0
12/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES33 On 05-February-26			Bond Future	11.4511	11.4836	83.3637	83.2230	0
12/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	168.2100	27.5100	0.1682	0.0275	0
12/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES42 On 06-February-25			Bond Future	11.3715	11.4083	81.0335	80.8055	0
12/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12640.0600	12412.0600	12.6401	12.4121	0
12/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES42 On 08-May-25			Bond Future	11.4706	11.5088	78.4199	78.1871	0
12/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9789.0500	9556.1600	9.7891	9.5562	0
12/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES42 On 07-August-25			Bond Future	11.5757	11.6153	79.9887	79.7507	0
12/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11716.4900	11478.5700	11.7165	11.4786	0
12/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES42 On 06-November-25			Bond Future	11.6917	11.7329	77.2972	77.0543	0
12/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3963.3000	3720.3900	3.9633	3.7204	0
12/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	ES42 On 05-February-26			Bond Future	11.8183	11.8611	78.7838	78.5358	0
12/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	184.0600	0.0000	0.1841	0.0000	0
12/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	63.9100	0.0000	0.0639	0
12/12/2024	GOVI On 06-February-25			GOVI	1103.5280	1101.3900	1103.5280	1,101.3900	636
12/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1315280.0000	1293900.0000	131.5280	129.3900	0
12/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	GOVI On 08-May-25			GOVI	1125.7770	1123.5930	1125.7770	1,123.5930	0
12/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1037770.0000	1015930.0000	103.7770	101.5930	0
12/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	GOVI On 07-August-25			GOVI	1148.0620	1145.8290	1148.0620	1,145.8290	0
12/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1370620.0000	1348290.0000	137.0620	134.8290	0
12/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	GOVI On 06-November-25			GOVI	1170.4360	1168.1560	1170.4360	1,168.1560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	584360.0000	561560.0000	58.4360	56.1560	0
12/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	GOVI On 05-February-26			GOVI	1192.8050	1190.4770	1192.8050	1,190.4770	0
12/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	428050.0000	404770.0000	42.8050	40.4770	0
12/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
12/12/2024	IGOV On 06-February-25			Index Future	377.4710	377.3740	377.4710	377.3740	874
12/12/2024	IGOV On 08-May-25			Index Future	385.1730	385.0730	385.1730	385.0730	8
12/12/2024	IGOV On 07-August-25			Index Future	392.8880	392.7840	392.8880	392.7840	0
12/12/2024	IGOV On 06-November-25			Index Future	400.6330	400.5250	400.6330	400.5250	0
12/12/2024	IGOV On 05-February-26			Index Future	408.3760	408.2650	408.3760	408.2650	0
12/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
12/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
12/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
12/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
12/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
12/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
12/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
12/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
12/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
12/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
12/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
12/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
12/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
12/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
12/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
12/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
12/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
12/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
12/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
12/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R033 On 06-February-25			Bond Future	9.7818	9.8134	104.8628	104.6869	7,079
12/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3383.9500	3252.5000	3.3840	3.2525	0
12/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	391.6800	436.1600	0.3917	0.4362	0
12/12/2024	R033 On 08-May-25			Bond Future	9.8563	9.8895	101.9282	101.7484	0
12/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3613.1300	3496.1700	3.6131	3.4962	0
12/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1086.8400	1149.7100	1.0868	1.1497	0
12/12/2024	R033 On 07-August-25			Bond Future	9.9417	9.9766	103.9442	103.7604	0
12/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3832.1600	3722.8400	3.8322	3.7228	0
12/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1810.6300	1885.0500	1.8106	1.8851	0
12/12/2024	R033 On 06-November-25			Bond Future	10.0412	10.0778	100.9212	100.7334	0
12/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	4060.2900	3955.8500	4.0603	3.9559	0
12/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2594.5600	2677.8700	2.5946	2.6779	0
12/12/2024	R033 On 05-February-26			Bond Future	10.1577	10.1964	102.8425	102.6508	0
12/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4520.1600	4412.3800	4.5202	4.4124	0
12/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	2887.4100	2971.3900	2.8874	2.9714	0
12/12/2024	R035 On 06-February-25			Bond Future	10.2127	10.2392	95.7279	95.5732	87,182
12/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1024.2400	970.8600	1.0242	0.9709	15,000
12/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1685.9200	1787.3000	1.6859	1.7873	0
12/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1494.5300	1424.4500	1.4945	1.4245	100
12/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1218.8100	1303.4900	1.2188	1.3035	0
12/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1765.7000	1687.2900	1.7657	1.6873	1,000
12/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1026.0900	1102.4400	1.0261	1.1024	0
12/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	3005.0700	2897.5200	3.0051	2.8975	0
12/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	497.6300	544.8400	0.4976	0.5448	1,100
12/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5144.3500	5009.0200	5.1444	5.0090	0
12/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	152.6100	172.0400	0.1526	0.1720	7,500
12/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6152.4000	6009.9900	6.1524	6.0100	0
12/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	86.7200	99.0700	0.0867	0.0991	1,100
12/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11709.2000	11555.0100	11.7092	11.5550	0
12/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2.3900	2.9600	0.0024	0.0030	0
12/12/2024	R035 On 08-May-25			Bond Future	10.2906	10.3183	93.1474	92.9892	1,002
12/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2724.2100	2642.3400	2.7242	2.6423	150
12/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1874.0600	1950.3800	1.8741	1.9504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4656.4400	4546.6100	4.6564	4.5466	0
12/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	982.4200	1030.7800	0.9824	1.0308	150
12/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6876.7300	6747.0600	6.8767	6.7471	400
12/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	496.6700	525.1900	0.4967	0.5252	0
12/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7971.4300	7835.0900	7.9714	7.8351	0
12/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	357.1200	378.9700	0.3571	0.3790	150
12/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8339.9800	8201.7400	8.3400	8.2017	0
12/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	319.6800	339.6300	0.3197	0.3396	0
12/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12570.8000	12418.2200	12.5708	12.4182	0
12/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	69.3600	74.9700	0.0694	0.0750	400
12/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15486.3800	15329.8500	15.4864	15.3299	0
12/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	16.7400	18.4000	0.0167	0.0184	400
12/12/2024	R035 On 07-August-25			Bond Future	10.3790	10.4079	94.9903	94.8286	0
12/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11917.0000	11769.9700	11.9170	11.7700	0
12/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	298.4500	313.1300	0.2985	0.3131	0
12/12/2024	R035 On 06-November-25			Bond Future	10.4826	10.5128	92.3314	92.1662	0
12/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5917.2500	5810.8800	5.9173	5.8109	0
12/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2096.8300	2155.6600	2.0968	2.1557	0
12/12/2024	R035 On 05-February-26			Bond Future	10.6023	10.6339	94.0905	93.9218	0
12/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4509.8600	4420.4900	4.5099	4.4205	0
12/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3513.8400	3593.2500	3.5138	3.5933	0
12/12/2024	R038 On 06-February-25			Bond Future	10.7283	10.7702	104.9965	104.7030	7,318
12/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4010.1900	3790.9700	4.0102	3.7910	0
12/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	513.2500	587.5200	0.5133	0.5875	0
12/12/2024	R038 On 08-May-25			Bond Future	10.8210	10.8646	101.6228	101.3230	2,395
12/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4396.2500	4206.1000	4.3963	4.2061	0
12/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1570.9700	1680.6100	1.5710	1.6806	0
12/12/2024	R038 On 07-August-25			Bond Future	10.9224	10.9678	103.6326	103.3264	0
12/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4719.0200	4541.5300	4.7190	4.5415	0
12/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2607.0900	2735.7200	2.6071	2.7357	0
12/12/2024	R038 On 06-November-25			Bond Future	11.0351	11.0825	100.1617	99.8492	0
12/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4185.1200	4034.6300	4.1851	4.0346	1,770
12/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4550.8000	4712.7600	4.5508	4.7128	0
12/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5128.8300	4959.0900	5.1288	4.9591	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3786.6000	3929.3100	3.7866	3.9293	0
12/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9781.8700	9547.6300	9.7819	9.5476	0
12/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1727.2100	1805.4200	1.7272	1.8054	1,770
12/12/2024	R038 On 05-February-26			Bond Future	11.1610	11.2104	102.0678	101.7490	0
12/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5920.9700	5743.1800	5.9210	5.7432	0
12/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4138.4400	4279.4800	4.1384	4.2795	0
12/12/2024	R053 On 06-February-25			Bond Future	11.0182	11.0548	109.4869	109.1567	2,011
12/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15124.2800	14798.2500	15.1243	14.7983	0
12/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	17.6700	21.8700	0.0177	0.0219	0
12/12/2024	R053 On 08-May-25			Bond Future	11.1010	11.1389	105.8263	105.4891	0
12/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12807.3200	12512.5500	12.8073	12.5126	0
12/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	548.2200	590.6400	0.5482	0.5906	0
12/12/2024	R053 On 07-August-25			Bond Future	11.1902	11.2295	107.9192	107.5748	0
12/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15869.3900	15569.3900	15.8694	15.5694	0
12/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	784.3200	828.6300	0.7843	0.8286	0
12/12/2024	R053 On 06-November-25			Bond Future	11.2878	11.3286	104.1531	103.8016	0
12/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7763.0600	7549.0000	7.7631	7.5490	0
12/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3824.2200	3961.6500	3.8242	3.9617	0
12/12/2024	R053 On 05-February-26			Bond Future	11.3949	11.4373	106.1349	105.7764	0
12/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6561.7200	6373.5600	6.5617	6.3736	0
12/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5760.5500	5930.9600	5.7606	5.9310	0
12/12/2024	R186 On 06-February-25			Bond Future	8.0633	8.1230	105.6051	105.5011	177,996
12/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1674.6400	1574.3800	1.6746	1.5744	0
12/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	8.6400	12.3500	0.0086	0.0124	0
12/12/2024	R186 On 08-May-25			Bond Future	8.0490	8.1191	107.7346	107.6282	0
12/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	851.6900	779.3600	0.8517	0.7794	0
12/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	215.1300	249.1900	0.2151	0.2492	0
12/12/2024	R186 On 07-August-25			Bond Future	8.0557	8.1400	104.5565	104.4476	0
12/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1634.4700	1545.9500	1.6345	1.5460	1,983
12/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	145.2100	165.6100	0.1452	0.1656	0
12/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2159.3600	2063.6800	2.1594	2.0637	0
12/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	90.0300	103.2700	0.0900	0.1033	0
12/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2825.1900	2723.3000	2.8252	2.7233	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	43.5100	50.5400	0.0435	0.0505	1,983
12/12/2024	R186 On 06-November-25			Bond Future	8.0925	8.1975	106.5907	106.4793	0
12/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	513.0200	458.3500	0.5130	0.4584	0
12/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	473.2000	529.9800	0.4732	0.5300	0
12/12/2024	R186 On 05-February-26			Bond Future	8.2103	8.3480	103.3142	103.2002	0
12/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	580.4800	519.1200	0.5805	0.5191	0
12/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	398.6600	451.3000	0.3987	0.4513	0
12/12/2024	R202 On 06-February-25			Bond Future	270.3555	269.9659	270.3555	269.9659	1,933
12/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3565.4800	3175.9000	3.5655	3.1759	0
12/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R202 On 08-May-25			Bond Future	275.8729	275.4747	275.8729	275.4747	269
12/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3562.8700	3164.7000	3.5629	3.1647	0
12/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R202 On 07-August-25			Bond Future	276.1610	275.7537	276.1610	275.7537	0
12/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4561.0000	4153.7000	4.5610	4.1537	0
12/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R202 On 06-November-25			Bond Future	281.6024	281.1861	281.6024	281.1861	0
12/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5962.4400	5546.1100	5.9624	5.5461	0
12/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R202 On 05-February-26			Bond Future	281.7019	281.2764	281.7019	281.2764	0
12/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3881.8600	3456.4300	3.8819	3.4564	0
12/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R209 On 06-February-25			Bond Future	10.4299	10.4563	75.1320	74.9934	12,993
12/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9628.7400	9491.0800	9.6287	9.4911	0
12/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	4.6500	5.6600	0.0047	0.0057	0
12/12/2024	R209 On 08-May-25			Bond Future	10.5081	10.5355	73.4920	73.3504	6,367
12/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7047.1200	6925.5500	7.0471	6.9256	0
12/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	334.8900	355.0000	0.3349	0.3550	0
12/12/2024	R209 On 07-August-25			Bond Future	10.5945	10.6229	74.9458	74.8010	0
12/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	10009.4800	9880.4600	10.0095	9.8805	0
12/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	341.9300	357.7400	0.3419	0.3577	0
12/12/2024	R209 On 06-November-25			Bond Future	10.6912	10.7208	73.2510	73.1030	0
12/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4946.1200	4854.7700	4.9461	4.8548	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2124.3900	2180.9600	2.1244	2.1810	0
12/12/2024	R209 On 05-February-26			Bond Future	10.8000	10.8308	74.6463	74.4953	0
12/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4068.7400	3990.3000	4.0687	3.9903	0
12/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3434.3200	3506.8800	3.4343	3.5069	0
12/12/2024	R210 On 06-February-25			Bond Future	244.8013	244.8190	244.8013	244.8190	991
12/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5191.3400	5208.9800	5.1913	5.2090	0
12/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R210 On 08-May-25			Bond Future	246.4412	246.4585	246.4412	246.4585	300
12/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1588.7600	1571.5500	1.5888	1.5716	0
12/12/2024	R210 On 07-August-25			Bond Future	251.3766	251.3932	251.3766	251.3932	0
12/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2936.6400	2953.1600	2.9366	2.9532	0
12/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R210 On 06-November-25			Bond Future	252.9098	252.9259	252.9098	252.9259	0
12/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	769.7500	785.8700	0.7698	0.7859	0
12/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R210 On 05-February-26			Bond Future	257.7935	257.8089	257.7935	257.8089	0
12/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4693.4800	4708.9300	4.6935	4.7089	0
12/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
12/12/2024	R213 On 06-February-25			Bond Future	9.2898	9.3266	92.7498	92.5935	100,114
12/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8258.9300	8104.0300	8.2589	8.1040	0
12/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	5.7100	7.1000	0.0057	0.0071	0
12/12/2024	R213 On 08-May-25			Bond Future	9.3470	9.3859	91.0622	90.9025	0
12/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4943.4800	4807.5100	4.9435	4.8075	0
12/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	271.0100	294.7800	0.2710	0.2948	0
12/12/2024	R213 On 07-August-25			Bond Future	9.4170	9.4581	92.8641	92.7009	0
12/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8574.7100	8424.2600	8.5747	8.4243	0
12/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	177.6800	190.4600	0.1777	0.1905	0
12/12/2024	R213 On 06-November-25			Bond Future	9.5078	9.5514	91.1167	90.9499	0
12/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3580.8500	3477.6700	3.5809	3.4777	0
12/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1533.7600	1597.3700	1.5338	1.5974	0
12/12/2024	R213 On 05-February-26			Bond Future	9.6205	9.6669	92.8538	92.6835	0
12/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	3091.9300	2998.0000	3.0919	2.9980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2108.2900	2184.7100	2.1083	2.1847	0
12/12/2024	R214 On 06-February-25			Bond Future	10.8018	10.8384	70.4744	70.2678	18,356
12/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5199.6800	5014.9800	5.1997	5.0150	521
12/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	132.8000	154.7600	0.1328	0.1548	0
12/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7543.9900	7344.1500	7.5440	7.3442	521
12/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	32.5600	39.3800	0.0326	0.0394	0
12/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9642.3800	9437.8600	9.6424	9.4379	0
12/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	8.5700	10.7100	0.0086	0.0107	0
12/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13545.3000	13338.7000	13.5453	13.3387	0
12/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.1700	0.2300	0.0002	0.0002	521
12/12/2024	R214 On 08-May-25			Bond Future	10.8777	10.9155	68.5918	68.3807	3,232
12/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8063.9700	7876.6700	8.0640	7.8767	0
12/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	286.5300	310.2700	0.2865	0.3103	0
12/12/2024	R214 On 07-August-25			Bond Future	10.9611	11.0002	69.9489	69.7334	0
12/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10285.3900	10094.8200	10.2854	10.0948	0
12/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	423.5700	448.5000	0.4236	0.4485	0
12/12/2024	R214 On 06-November-25			Bond Future	11.0552	11.0957	68.0089	67.7889	0
12/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5394.4200	5256.0600	5.3944	5.2561	0
12/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2317.8600	2399.5000	2.3179	2.3995	0
12/12/2024	R214 On 05-February-26			Bond Future	11.1607	11.2026	69.3046	69.0802	0
12/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4282.2500	4164.5400	4.2823	4.1645	0
12/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3752.7300	3859.5100	3.7527	3.8595	0
12/12/2024	R248 On 06-February-25			Bond Future	11.0094	11.0461	85.1675	84.9120	272,105
12/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	156.3400	139.3900	0.1563	0.1394	660
12/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5381.6800	5620.1800	5.3817	5.6202	0
12/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1603.4100	1492.5200	1.6034	1.4925	660
12/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1669.2100	1813.7700	1.6692	1.8138	0
12/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4929.3400	4721.4300	4.9293	4.7214	0
12/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	336.1900	383.7300	0.3362	0.3837	660
12/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10573.9500	10323.6300	10.5740	10.3236	0
12/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	22.8500	27.9800	0.0229	0.0280	0
12/12/2024	R248 On 08-May-25			Bond Future	11.0893	11.1272	82.4375	82.1766	30,311
12/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9806.2500	9578.4200	9.8063	9.5784	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	425.2600	458.3500	0.4253	0.4584	0
12/12/2024	R248 On 07-August-25			Bond Future	11.1768	11.2160	84.0684	83.8020	0
12/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12594.1600	12359.9200	12.5942	12.3599	0
12/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	559.7700	591.9600	0.5598	0.5920	0
12/12/2024	R248 On 06-November-25			Bond Future	11.2745	11.3152	81.2602	80.9883	0
12/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6089.2900	5924.6600	6.0893	5.9247	0
12/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3071.3200	3178.6300	3.0713	3.1786	0
12/12/2024	R248 On 05-February-26			Bond Future	11.3836	11.4259	82.8077	82.5302	0
12/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5146.4000	5002.0000	5.1464	5.0020	0
12/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4646.2200	4779.3000	4.6462	4.7793	0
12/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
12/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0