



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
17/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	2029 On 06-February-25			Bond Future	134.9108	134.9199	134.9108	134.9199	8,604
17/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2510.8100	2519.8500	2.5108	2.5199	0
17/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2029 On 08-May-25			Bond Future	136.2432	136.2520	136.2432	136.2520	728
17/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1606.8400	1598.0400	1.6068	1.5980	0
17/12/2024	2029 On 07-August-25			Bond Future	138.9669	138.9754	138.9669	138.9754	0
17/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1556.8800	1565.3800	1.5569	1.5654	0
17/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2029 On 06-November-25			Bond Future	140.2476	140.2557	140.2476	140.2557	0
17/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	457.6400	465.7000	0.4576	0.4657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2029 On 05-February-26			Bond Future	142.9372	142.9449	142.9372	142.9449	0
17/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2827.1800	2834.8600	2.8272	2.8349	0
17/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2030 On 06-February-25			Bond Future	8.9867	8.9302	96.3521	96.5696	164,370
17/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	344.6900	437.5100	0.3447	0.4375	800
17/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1532.4700	1407.8000	1.5325	1.4078	0
17/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1243.2600	1416.1100	1.2433	1.4161	800
17/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	503.6400	459.0000	0.5036	0.4590	0
17/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2769.5800	2979.8900	2.7696	2.9799	0
17/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	112.2100	105.0300	0.1122	0.1050	800
17/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6249.1500	6466.8900	6.2492	6.4669	0
17/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3.0700	3.3200	0.0031	0.0033	0
17/12/2024	2030 On 08-May-25			Bond Future	9.0461	8.9860	98.2859	98.5075	0
17/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	724.1500	820.0500	0.7242	0.8201	800
17/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2083.9900	1958.3300	2.0840	1.9583	0
17/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1136.6500	1260.6100	1.1367	1.2606	1,320
17/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1491.3000	1393.7000	1.4913	1.3937	0
17/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1588.2700	1734.6000	1.5883	1.7346	800
17/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1096.6900	1021.4600	1.0967	1.0215	0
17/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2219.2900	2387.9600	2.2193	2.3880	680
17/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	745.9100	693.0200	0.7459	0.6930	0
17/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3548.8200	3744.8200	3.5488	3.7448	0
17/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	360.4700	334.9100	0.3605	0.3349	0
17/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3727.8800	3926.2900	3.7279	3.9263	0
17/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	327.8600	304.7100	0.3279	0.3047	800
17/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4716.2400	4924.4300	4.7162	4.9244	1,640
17/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	197.3000	183.9300	0.1973	0.1839	0
17/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5932.4700	6147.4100	5.9325	6.1474	2,280
17/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	106.3500	99.7300	0.1064	0.0997	0
17/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9716.2500	9937.4800	9.7163	9.9375	0
17/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	7.5800	7.2500	0.0076	0.0073	1,640
17/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11054.0800	11275.5700	11.0541	11.2756	0
17/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2.2600	2.1900	0.0023	0.0022	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
17/12/2024	2030 On 07-August-25			Bond Future	9.1209	9.0567	96.2169	96.4425	0
17/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5044.3000	5245.1000	5.0443	5.2451	1,054
17/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	411.7000	386.9300	0.4117	0.3869	0
17/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6887.8800	7101.6600	6.8879	7.1017	0
17/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	201.5700	189.7800	0.2016	0.1898	0
17/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9899.2800	10122.5600	9.8993	10.1226	0
17/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	38.1400	35.8500	0.0381	0.0359	1,054
17/12/2024	2030 On 06-November-25			Bond Future	9.2073	9.1389	98.0725	98.3021	0
17/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2604.0000	2754.9700	2.6040	2.7550	0
17/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1498.5700	1420.0200	1.4986	1.4200	0
17/12/2024	2030 On 05-February-26			Bond Future	9.3187	9.2452	95.9204	96.1538	0
17/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2379.0900	2519.9500	2.3791	2.5200	0
17/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1837.5800	1744.9900	1.8376	1.7450	0
17/12/2024	2032 On 06-February-25			Bond Future	9.6348	9.5841	95.9919	96.2378	116,824
17/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	599.3000	727.7600	0.5993	0.7278	800
17/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1647.7200	1530.2500	1.6477	1.5303	0
17/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1972.3100	2183.3000	1.9723	2.1833	800
17/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	603.0400	568.1000	0.6030	0.5681	0
17/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4699.8800	4945.5600	4.6999	4.9456	0
17/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	122.3000	122.0500	0.1223	0.1221	800
17/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9450.0700	9696.9300	9.4501	9.6969	0
17/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	5.9600	6.8900	0.0060	0.0069	0
17/12/2024	2032 On 08-May-25			Bond Future	9.7080	9.6549	93.7545	94.0051	37,405
17/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1156.3200	1279.8500	1.1563	1.2799	800
17/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2525.4200	2398.3600	2.5254	2.3984	0
17/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2364.7200	2541.1900	2.3647	2.5412	800
17/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1372.8700	1298.7500	1.3729	1.2988	0
17/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5798.2900	6031.8600	5.7983	6.0319	0
17/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	348.6100	331.5900	0.3486	0.3316	0
17/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6030.2700	6265.5200	6.0303	6.2655	0
17/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	319.3400	304.0000	0.3193	0.3040	800
17/12/2024	2032 On 07-August-25			Bond Future	9.7920	9.7362	95.6057	95.8609	0
17/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9691.8300	9937.4300	9.6918	9.9374	0
17/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	217.4400	207.9100	0.2174	0.2079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	2032 On 06-November-25			Bond Future	9.8938	9.8352	93.2886	93.5483	0
17/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4161.7300	4346.2100	4.1617	4.3462	0
17/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1869.0700	1793.8200	1.8691	1.7938	0
17/12/2024	2032 On 05-February-26			Bond Future	10.0140	9.9523	95.0524	95.3166	0
17/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3412.0100	3573.4300	3.4120	3.5734	0
17/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2790.0900	2687.2600	2.7901	2.6873	0
17/12/2024	2033 On 06-February-25			Bond Future	129.0932	129.4796	129.0932	129.4796	6,288
17/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4153.1900	4539.6100	4.1532	4.5396	0
17/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2033 On 08-May-25			Bond Future	130.2081	130.6021	130.2081	130.6021	5,288
17/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	411.8600	17.9100	0.4119	0.0179	0
17/12/2024	2033 On 07-August-25			Bond Future	132.8114	133.2127	132.8114	133.2127	0
17/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4161.3900	4562.7300	4.1614	4.5627	0
17/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2033 On 06-November-25			Bond Future	133.8719	134.2805	133.8719	134.2805	0
17/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	731.9000	1140.5400	0.7319	1.1405	0
17/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2033 On 05-February-26			Bond Future	136.4394	136.8552	136.4394	136.8552	0
17/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3559.3500	3975.1900	3.5594	3.9752	0
17/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2037 On 06-February-25			Bond Future	10.6950	10.6346	85.6259	85.9873	163,028
17/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11168.4800	11530.2000	11.1685	11.5302	0
17/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	3.2500	3.6400	0.0033	0.0036	0
17/12/2024	2037 On 08-May-25			Bond Future	10.7890	10.7264	87.3443	87.7127	3,975
17/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8339.8700	8688.2600	8.3399	8.6883	0
17/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	347.3500	327.3900	0.3474	0.3274	0
17/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9732.1100	10088.1300	9.7321	10.0881	15,000
17/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	231.1000	218.7700	0.2311	0.2188	0
17/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13152.8200	13518.4400	13.1528	13.5184	7,500
17/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	61.1500	58.4200	0.0612	0.0584	0
17/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13377.4400	13743.3500	13.3774	13.7434	7,500
17/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	55.2100	52.7700	0.0552	0.0528	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	2037 On 07-August-25			Bond Future	10.8936	10.8285	84.8084	85.1837	15
17/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1574.3600	1729.9700	1.5744	1.7300	2,541
17/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4842.0200	4622.3300	4.8420	4.6223	0
17/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2063.8900	2246.2800	2.0639	2.2463	2,341
17/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4071.7100	3878.8000	4.0717	3.8788	0
17/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2298.6800	2492.3500	2.2987	2.4924	200
17/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3774.2300	3592.6000	3.7742	3.5926	0
17/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3601.0000	3844.3400	3.6010	3.8443	0
17/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2595.2300	2463.2700	2.5952	2.4633	2,541
17/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4846.0900	5122.8400	4.8461	5.1228	0
17/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1893.7500	1795.2000	1.8938	1.7952	2,541
17/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6410.7300	6717.2800	6.4107	6.7173	0
17/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1310.7300	1241.9800	1.3107	1.2420	2,541
17/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7858.9600	8185.0100	7.8590	8.1850	0
17/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	944.5400	895.2900	0.9445	0.8953	2,541
17/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11431.2100	11786.3200	11.4312	11.7863	0
17/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	395.3800	375.1900	0.3954	0.3752	0
17/12/2024	2037 On 06-November-25			Bond Future	11.0028	10.9353	86.4432	86.8254	0
17/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5785.7200	6062.8000	5.7857	6.0628	0
17/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2349.1800	2244.0800	2.3492	2.2441	0
17/12/2024	2037 On 05-February-26			Bond Future	11.1263	11.0560	83.8195	84.2086	0
17/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4489.9000	4723.5600	4.4899	4.7236	0
17/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4084.0400	3928.6700	4.0840	3.9287	0
17/12/2024	2038 On 06-February-25			Bond Future	139.4402	140.1323	139.4402	140.1323	2,622
17/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4210.2400	4902.3000	4.2102	4.9023	0
17/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2038 On 08-May-25			Bond Future	142.2731	142.9789	142.2731	142.9789	480
17/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2593.0600	3298.8800	2.5931	3.2989	0
17/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2038 On 07-August-25			Bond Future	142.9910	143.7104	142.9910	143.7104	0
17/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3430.9900	4150.4400	3.4310	4.1504	0
17/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2038 On 06-November-25			Bond Future	145.7851	146.5179	145.7851	146.5179	0
17/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1905.0800	2637.9000	1.9051	2.6379	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2038 On 05-February-26			Bond Future	146.4148	147.1612	146.4148	147.1612	0
17/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3214.7800	3961.2100	3.2148	3.9612	0
17/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2040 On 06-February-25			Bond Future	11.0021	10.9418	85.7315	86.1223	66,623
17/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1452.0900	1714.4800	1.4521	1.7145	780
17/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1465.4000	1337.0300	1.4654	1.3370	0
17/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4602.4500	4976.5300	4.6025	4.9765	0
17/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	267.0800	250.4000	0.2671	0.2504	780
17/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7303.7900	7693.5700	7.3038	7.6936	0
17/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	64.1800	63.2000	0.0642	0.0632	780
17/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11312.5200	11703.8800	11.3125	11.7039	0
17/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	6.4000	7.0000	0.0064	0.0070	0
17/12/2024	2040 On 08-May-25			Bond Future	11.0989	11.0365	87.4520	87.8503	3,900
17/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9317.4000	9695.7400	9.3174	9.6957	0
17/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	364.9400	344.9300	0.3649	0.3449	0
17/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9904.7700	10286.5100	9.9048	10.2865	15,000
17/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	312.0300	295.4200	0.3120	0.2954	0
17/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13172.2000	13565.7900	13.1722	13.5658	7,500
17/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	103.5900	98.8300	0.1036	0.0988	0
17/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13502.9400	13897.1900	13.5029	13.8972	7,500
17/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	90.6900	86.5900	0.0907	0.0866	0
17/12/2024	2040 On 07-August-25			Bond Future	11.2057	11.1409	84.6675	85.0734	16
17/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12113.7300	12496.2600	12.1137	12.4963	0
17/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	468.4800	445.1500	0.4685	0.4452	0
17/12/2024	2040 On 06-November-25			Bond Future	11.3161	11.2490	86.2993	86.7126	0
17/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5928.4400	6220.5300	5.9284	6.2205	0
17/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2802.6700	2681.4200	2.8027	2.6814	0
17/12/2024	2040 On 05-February-26			Bond Future	11.4398	11.3701	83.4220	83.8428	0
17/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4778.7600	5030.4200	4.7788	5.0304	0
17/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4477.1200	4307.9800	4.4771	4.3080	0
17/12/2024	2044 On 06-February-25			Bond Future	11.1253	11.0600	81.6466	82.0836	71,263
17/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	375.0400	509.1900	0.3750	0.5092	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
17/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3639.6700	3336.8900	3.6397	3.3369	0
17/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1620.6500	1919.0400	1.6207	1.9190	8,825
17/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1456.7200	1318.1800	1.4567	1.3182	0
17/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3095.2700	3472.7800	3.0953	3.4728	0
17/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	661.7600	602.3400	0.6618	0.6023	8,825
17/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5685.4700	6111.1000	5.6855	6.1111	422
17/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	183.2400	171.9400	0.1832	0.1719	0
17/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8425.3000	8861.6800	8.4253	8.8617	422
17/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	44.6700	44.1200	0.0447	0.0441	0
17/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11197.0800	11634.5700	11.1971	11.6346	0
17/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	9.5700	10.1300	0.0096	0.0101	0
17/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14834.7200	15271.7300	14.8347	15.2717	0
17/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.4200	0.5000	0.0004	0.0005	422
17/12/2024	2044 On 08-May-25		Call	Bond Future	8.2300	11.9300	0.0082	0.0119	0
17/12/2024	2044 On 08-May-25			Bond Future	11.2184	11.1508	83.2851	83.7305	7,734
17/12/2024	2044 On 08-May-25		Put	Bond Future	16723.1200	16281.3900	16.7231	16.2814	0
17/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1632.6500	1846.4000	1.6327	1.8464	2,490
17/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3628.4800	3396.8000	3.6285	3.3968	0
17/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4268.1000	4607.1700	4.2681	4.6072	0
17/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1514.5900	1408.2300	1.5146	1.4082	2,490
17/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7770.4800	8176.6400	7.7705	8.1766	0
17/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	579.3900	540.1200	0.5794	0.5401	2,490
17/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9342.6400	9763.3400	9.3426	9.7633	0
17/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	382.3500	357.6200	0.3824	0.3576	0
17/12/2024	2044 On 07-August-25			Bond Future	11.3204	11.2504	80.5436	80.9975	0
17/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12046.0700	12470.0100	12.0461	12.4700	0
17/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	540.4300	510.4700	0.5404	0.5105	0
17/12/2024	2044 On 06-November-25			Bond Future	11.4253	11.3529	82.0958	82.5582	0
17/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5901.0600	6220.3800	5.9011	6.2204	0
17/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3093.9800	2950.9400	3.0940	2.9509	0
17/12/2024	2044 On 05-February-26			Bond Future	11.5421	11.4670	79.2642	79.7350	0
17/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4888.7900	5167.1000	4.8888	5.1671	0
17/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4777.2500	4584.7900	4.7773	4.5848	0
17/12/2024	2046 On 06-February-25			Bond Future	121.9306	122.8533	121.9306	122.8533	18,826

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7920.5900	8843.2600	7.9206	8.8433	0
17/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2046 On 08-May-25			Bond Future	122.1943	123.1354	122.1943	123.1354	0
17/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	224.2500	1165.4100	0.2243	1.1654	0
17/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2046 On 07-August-25			Bond Future	124.6367	125.5963	124.6367	125.5963	0
17/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5946.7000	6906.3400	5.9467	6.9063	0
17/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2046 On 06-November-25			Bond Future	124.8162	125.7941	124.8162	125.7941	0
17/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	384.0900	0.0000	0.3841	0
17/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	593.8000	0.0000	0.5938	0.0000	0
17/12/2024	2046 On 05-February-26			Bond Future	127.2083	128.2044	127.2083	128.2044	0
17/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5558.2800	6554.3700	5.5583	6.5544	0
17/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2050 On 06-February-25			Bond Future	123.8510	122.3443	123.8510	122.3443	16,185
17/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	8251.0200	6744.2600	8.2510	6.7443	0
17/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2050 On 08-May-25			Bond Future	126.3674	124.8296	126.3674	124.8296	0
17/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	5207.4400	3669.5500	5.2074	3.6696	0
17/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2050 On 07-August-25			Bond Future	126.5251	124.9561	126.5251	124.9561	0
17/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	6635.0900	5066.0900	6.6351	5.0661	0
17/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2050 On 06-November-25			Bond Future	128.9976	127.3972	128.9976	127.3972	0
17/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	4577.6400	2977.1900	4.5776	2.9772	0
17/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	2050 On 05-February-26			Bond Future	129.0576	127.4257	129.0576	127.4257	0
17/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	6237.6000	4605.7400	6.2376	4.6057	0
17/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	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
17/12/2024	AL37 On 06-February-25			Index Future	1077.8570	1080.1820	1077.8570	1,080.1820	0
17/12/2024	AL37 On 08-May-25			Index Future	1099.5010	1101.8610	1099.5010	1,101.8610	0
17/12/2024	AL37 On 07-August-25			Index Future	1121.2370	1123.6280	1121.2370	1,123.6280	0
17/12/2024	AL37 On 06-November-25			Index Future	1142.9220	1145.3410	1142.9220	1,145.3410	0
17/12/2024	AL37 On 05-February-26			Index Future	1164.6200	1167.0670	1164.6200	1,167.0670	0
17/12/2024	AL7T On 06-February-25			Index Future	1299.1110	1303.0970	1299.1110	1,303.0970	0
17/12/2024	AL7T On 08-May-25			Index Future	1325.1980	1329.2490	1325.1980	1,329.2490	0
17/12/2024	AL7T On 07-August-25			Index Future	1351.3960	1355.5080	1351.3960	1,355.5080	0
17/12/2024	AL7T On 06-November-25			Index Future	1377.5320	1381.7020	1377.5320	1,381.7020	0
17/12/2024	AL7T On 05-February-26			Index Future	1403.6840	1407.9120	1403.6840	1,407.9120	0
17/12/2024	ALBI On 06-February-25			Index Future	1116.5730	1120.0840	1116.5730	1,120.0840	98
17/12/2024	ALBI On 08-May-25			Index Future	1138.9950	1142.5640	1138.9950	1,142.5640	0
17/12/2024	ALBI On 07-August-25			Index Future	1161.5120	1165.1340	1161.5120	1,165.1340	0
17/12/2024	ALBI On 06-November-25			Index Future	1183.9750	1187.6500	1183.9750	1,187.6500	0
17/12/2024	ALBI On 05-February-26			Index Future	1206.4530	1210.1790	1206.4530	1,210.1790	0
17/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	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
17/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	ES33 On 06-February-25			Bond Future	10.9713	10.9162	84.0753	84.3391	0
17/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10343.7300	10607.5400	10.3437	10.6075	0
17/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES33 On 08-May-25			Bond Future	11.0867	11.0291	81.9838	82.2527	0
17/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7211.8200	7480.7400	7.2118	7.4807	0
17/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES33 On 07-August-25			Bond Future	11.2134	11.1533	83.6220	83.8959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9817.3500	10091.2800	9.8174	10.0913	0
17/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES33 On 06-November-25			Bond Future	11.3616	11.2988	81.4577	81.7366	0
17/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2807.4600	3086.4100	2.8075	3.0864	0
17/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES33 On 05-February-26			Bond Future	11.5317	11.4659	83.0155	83.2995	0
17/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	104.0000	0.0000	0.1040	0
17/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	179.9300	0.0000	0.1799	0.0000	0
17/12/2024	ES42 On 06-February-25			Bond Future	11.4316	11.3663	80.6616	81.0655	0
17/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12268.0800	12671.9800	12.2681	12.6720	0
17/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES42 On 08-May-25			Bond Future	11.5341	11.4665	78.0332	78.4451	0
17/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9402.3500	9814.2400	9.4024	9.8142	0
17/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES42 On 07-August-25			Bond Future	11.6419	11.5719	79.5916	80.0114	0
17/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11319.4000	11739.1900	11.3194	11.7392	0
17/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES42 On 06-November-25			Bond Future	11.7626	11.6900	76.8795	77.3072	0
17/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3545.6100	3973.2900	3.5456	3.9733	0
17/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	ES42 On 05-February-26			Bond Future	11.8937	11.8184	78.3473	78.7828	0
17/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	183.0700	0.0000	0.1831	0
17/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	252.4500	0.0000	0.2525	0.0000	0
17/12/2024	GOVI On 06-February-25			GOVI	1099.3910	1102.7960	1099.3910	1,102.7960	636
17/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1273910.0000	1307960.0000	127.3910	130.7960	0
17/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	GOVI On 08-May-25			GOVI	1121.4680	1124.9280	1121.4680	1,124.9280	0
17/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	994680.0000	1029280.0000	99.4680	102.9280	0
17/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	GOVI On 07-August-25			GOVI	1143.6380	1147.1500	1143.6380	1,147.1500	0
17/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1326380.0000	1361500.0000	132.6380	136.1500	0
17/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	GOVI On 06-November-25			GOVI	1165.7560	1169.3180	1165.7560	1,169.3180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	537560.0000	573180.0000	53.7560	57.3180	0
17/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	GOVI On 05-February-26			GOVI	1187.8880	1191.4990	1187.8880	1,191.4990	0
17/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	378880.0000	414990.0000	37.8880	41.4990	0
17/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/12/2024	IGOV On 06-February-25			Index Future	375.7450	377.2880	375.7450	377.2880	870
17/12/2024	IGOV On 08-May-25			Index Future	383.3820	384.9520	383.3820	384.9520	8
17/12/2024	IGOV On 07-August-25			Index Future	391.0510	392.6460	391.0510	392.6460	0
17/12/2024	IGOV On 06-November-25			Index Future	398.7020	400.3220	398.7020	400.3220	0
17/12/2024	IGOV On 05-February-26			Index Future	406.3570	408.0030	406.3570	408.0030	0
17/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
17/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
17/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
17/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/12/2024	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
17/12/2024	R033 On 06-February-25			Bond Future	9.8946	9.8441	104.2373	104.5167	11,996
17/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2867.9400	3123.3600	2.8679	3.1234	0
17/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	501.2200	477.2300	0.5012	0.4772	0
17/12/2024	R033 On 08-May-25			Bond Future	9.9762	9.9234	101.2809	101.5656	0
17/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3209.1900	3423.8000	3.2092	3.4238	0
17/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1330.1900	1260.0900	1.3302	1.2601	0
17/12/2024	R033 On 07-August-25			Bond Future	10.0680	10.0127	103.2806	103.5705	0
17/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3416.9300	3613.4700	3.4169	3.6135	0
17/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2058.9900	1965.6000	2.0590	1.9656	0
17/12/2024	R033 On 06-November-25			Bond Future	10.1770	10.1190	100.2282	100.5234	0
17/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3625.3100	3810.6600	3.6253	3.8107	0
17/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2852.5500	2742.7500	2.8526	2.7428	0
17/12/2024	R033 On 05-February-26			Bond Future	10.3034	10.2425	102.1224	102.4227	0
17/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4085.8900	4272.5600	4.0859	4.2726	0
17/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3173.3100	3059.6700	3.1733	3.0597	0
17/12/2024	R035 On 06-February-25			Bond Future	10.2736	10.2131	95.3730	95.7258	87,058
17/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	827.4500	1017.4700	0.8275	1.0175	15,000
17/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1844.0500	1681.3100	1.8441	1.6813	0
17/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1254.5100	1487.1800	1.2545	1.4872	100
17/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1333.7100	1213.6200	1.3337	1.2136	0
17/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1506.4100	1758.2400	1.5064	1.7582	1,000
17/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1121.7200	1020.7900	1.1217	1.0208	0
17/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2690.1500	2998.1300	2.6902	2.9981	0
17/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	537.6300	492.8500	0.5376	0.4929	1,100
17/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4795.3600	5139.3700	4.7954	5.1394	0
17/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	158.5400	149.7900	0.1585	0.1498	7,500
17/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5798.6400	6148.2200	5.7986	6.1482	0
17/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	87.8800	84.7000	0.0879	0.0847	1,100
17/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11353.8700	11706.9100	11.3539	11.7069	0
17/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	1.9800	2.2600	0.0020	0.0023	0
17/12/2024	R035 On 08-May-25			Bond Future	10.3555	10.2925	92.7772	93.1367	1,002
17/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2487.7700	2719.6500	2.4878	2.7197	150
17/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2007.8800	1880.2600	2.0079	1.8803	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4358.4600	4649.3700	4.3585	4.6494	0
17/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1054.7000	986.1100	1.0547	0.9861	150
17/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6542.1100	6868.2900	6.5421	6.8683	400
17/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	532.3100	498.9900	0.5323	0.4990	0
17/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7626.0000	7962.4600	7.6260	7.9625	0
17/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	381.9500	358.9100	0.3820	0.3589	150
17/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7991.8400	8331.0300	7.9918	8.3310	0
17/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	341.8000	321.4900	0.3418	0.3215	0
17/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12204.7300	12560.6500	12.2047	12.5607	0
17/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	73.5500	69.9700	0.0736	0.0700	400
17/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15116.9900	15475.8000	15.1170	15.4758	0
17/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	17.6100	16.9200	0.0176	0.0169	400
17/12/2024	R035 On 07-August-25			Bond Future	10.4472	10.3816	94.6094	94.9757	0
17/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11556.0000	11905.1800	11.5560	11.9052	0
17/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	318.3200	301.2100	0.3183	0.3012	0
17/12/2024	R035 On 06-November-25			Bond Future	10.5564	10.4881	91.9283	92.3013	0
17/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5602.9400	5874.0900	5.6029	5.8741	0
17/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2185.6200	2083.8100	2.1856	2.0838	0
17/12/2024	R035 On 05-February-26			Bond Future	10.6818	10.6105	93.6669	94.0466	0
17/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4336.0600	4564.7900	4.3361	4.5648	0
17/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3763.6700	3612.7500	3.7637	3.6128	0
17/12/2024	R038 On 06-February-25			Bond Future	10.7888	10.7285	104.5735	104.9953	8,131
17/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3623.3700	4002.5700	3.6234	4.0026	0
17/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	549.4600	506.8300	0.5495	0.5068	0
17/12/2024	R038 On 08-May-25			Bond Future	10.8852	10.8225	101.1821	101.6121	2,395
17/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4152.4700	4471.3100	4.1525	4.4713	0
17/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1767.9000	1656.7700	1.7679	1.6568	0
17/12/2024	R038 On 07-August-25			Bond Future	10.9897	10.9246	103.1796	103.6178	0
17/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4429.3500	4721.9500	4.4294	4.7220	0
17/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2770.3500	2624.8000	2.7704	2.6248	0
17/12/2024	R038 On 06-November-25			Bond Future	11.1076	11.0400	99.6836	100.1297	0
17/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3890.6400	4139.5500	3.8906	4.1396	1,770
17/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4734.4100	4537.1800	4.7344	4.5372	0
17/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4804.4800	5081.5800	4.8045	5.0816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3940.3400	3771.3000	3.9403	3.7713	0
17/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9373.3600	9738.3700	9.3734	9.7384	0
17/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1796.7900	1715.6600	1.7968	1.7157	1,770
17/12/2024	R038 On 05-February-26			Bond Future	11.2387	11.1683	101.5667	102.0209	0
17/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5617.0400	5900.6900	5.6170	5.9007	0
17/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4335.6600	4165.0900	4.3357	4.1651	0
17/12/2024	R053 On 06-February-25			Bond Future	11.0734	11.0131	108.9897	109.5327	2,011
17/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14624.8700	15168.8600	14.6249	15.1689	0
17/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	15.4200	16.5000	0.0154	0.0165	0
17/12/2024	R053 On 08-May-25			Bond Future	11.1592	11.0968	105.3096	105.8631	0
17/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12320.9500	12842.9200	12.3210	12.8429	0
17/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	578.5300	547.0100	0.5785	0.5470	0
17/12/2024	R053 On 07-August-25			Bond Future	11.2509	11.1864	107.3886	107.9526	0
17/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15385.2100	15908.1900	15.3852	15.9082	0
17/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	830.7100	789.6600	0.8307	0.7897	0
17/12/2024	R053 On 06-November-25			Bond Future	11.3527	11.2859	103.5951	104.1696	0
17/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7418.9300	7813.6000	7.4189	7.8136	0
17/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4038.0900	3858.2600	4.0381	3.8583	0
17/12/2024	R053 On 05-February-26			Bond Future	11.4640	11.3947	105.5519	106.1368	0
17/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6258.2100	6604.9600	6.2582	6.6050	0
17/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6040.1100	5801.9200	6.0401	5.8019	0
17/12/2024	R186 On 06-February-25			Bond Future	8.1822	8.1497	105.3982	105.4548	179,104
17/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1470.5300	1527.5400	1.4705	1.5275	0
17/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	11.3900	11.8300	0.0114	0.0118	0
17/12/2024	R186 On 08-May-25			Bond Future	8.1944	8.1565	107.5141	107.5715	0
17/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	695.4600	738.8000	0.6955	0.7388	0
17/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	279.4100	265.3700	0.2794	0.2654	0
17/12/2024	R186 On 07-August-25			Bond Future	8.2328	8.1877	104.3279	104.3860	0
17/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1447.2200	1497.3100	1.4472	1.4973	1,983
17/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	186.5400	178.5000	0.1865	0.1785	0
17/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1957.8300	2011.3700	1.9578	2.0114	0
17/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	117.0800	112.4900	0.1171	0.1125	0
17/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2611.0300	2667.1000	2.6110	2.6671	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	57.9300	55.8700	0.0579	0.0559	1,983
17/12/2024	R186 On 06-November-25			Bond Future	8.3282	8.2727	106.3408	106.3996	0
17/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	420.2200	449.6900	0.4202	0.4497	0
17/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	630.3500	601.0000	0.6304	0.6010	0
17/12/2024	R186 On 05-February-26			Bond Future	8.5358	8.4637	103.0450	103.1046	0
17/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	443.9000	475.0200	0.4439	0.4750	0
17/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	531.2400	502.8400	0.5312	0.5028	0
17/12/2024	R202 On 06-February-25			Bond Future	269.2873	269.9113	269.2873	269.9113	1,914
17/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2497.2500	3121.3200	2.4973	3.1213	0
17/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R202 On 08-May-25			Bond Future	274.7588	275.3946	274.7588	275.3946	269
17/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2448.7500	3084.6000	2.4488	3.0846	0
17/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R202 On 07-August-25			Bond Future	275.0151	275.6627	275.0151	275.6627	0
17/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3415.0500	4062.6900	3.4151	4.0627	0
17/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R202 On 06-November-25			Bond Future	280.3896	281.0490	280.3896	281.0490	0
17/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4749.6100	5408.9500	4.7496	5.4090	0
17/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R202 On 05-February-26			Bond Future	280.4275	281.0983	280.4275	281.0983	0
17/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2607.5400	3278.2900	2.6075	3.2783	0
17/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R209 On 06-February-25			Bond Future	10.4906	10.4353	74.8138	75.1038	12,983
17/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9309.8900	9600.4400	9.3099	9.6004	0
17/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	4.0800	4.5900	0.0041	0.0046	0
17/12/2024	R209 On 08-May-25			Bond Future	10.5723	10.5150	73.1608	73.4564	6,367
17/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6741.7900	7019.0300	6.7418	7.0190	0
17/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	360.8000	342.4800	0.3608	0.3425	0
17/12/2024	R209 On 07-August-25			Bond Future	10.6615	10.6022	74.6054	74.9066	0
17/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9704.7000	9989.0000	9.7047	9.9890	0
17/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	377.5700	360.7100	0.3776	0.3607	0
17/12/2024	R209 On 06-November-25			Bond Future	10.7631	10.7016	72.8921	73.1987	0
17/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4684.9100	4902.1200	4.6849	4.9021	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2222.0800	2132.6100	2.2221	2.1326	0
17/12/2024	R209 On 05-February-26			Bond Future	10.8769	10.8130	74.2704	74.5826	0
17/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3858.6600	4046.0000	3.8587	4.0460	0
17/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3600.1000	3475.2600	3.6001	3.4753	0
17/12/2024	R210 On 06-February-25			Bond Future	244.7100	244.6520	244.7100	244.6520	991
17/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5099.9800	5042.0000	5.1000	5.0420	0
17/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R210 On 08-May-25			Bond Future	246.3262	246.2663	246.3262	246.2663	300
17/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1703.7800	1763.6600	1.7038	1.7637	0
17/12/2024	R210 On 07-August-25			Bond Future	251.2504	251.1884	251.2504	251.1884	0
17/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2810.4100	2748.4300	2.8104	2.7484	0
17/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R210 On 06-November-25			Bond Future	252.7412	252.6769	252.7412	252.6769	0
17/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	601.1500	536.8900	0.6012	0.5369	0
17/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R210 On 05-February-26			Bond Future	257.5867	257.5201	257.5867	257.5201	0
17/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4486.6600	4420.1300	4.4867	4.4201	0
17/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/12/2024	R213 On 06-February-25			Bond Future	9.3778	9.3269	92.3769	92.5922	99,784
17/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7887.6000	8103.9200	7.8876	8.1039	0
17/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7.3400	8.3500	0.0073	0.0084	0
17/12/2024	R213 On 08-May-25			Bond Future	9.4417	9.3882	90.6737	90.8931	0
17/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4627.5800	4828.8600	4.6276	4.8289	0
17/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	343.6200	325.5300	0.3436	0.3255	0
17/12/2024	R213 On 07-August-25			Bond Future	9.5177	9.4613	92.4647	92.6881	0
17/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8196.7800	8410.9800	8.1968	8.4110	0
17/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	199.1300	189.9900	0.1991	0.1900	0
17/12/2024	R213 On 06-November-25			Bond Future	9.6182	9.5586	90.6950	90.9223	0
17/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3290.1500	3446.6500	3.2902	3.4467	0
17/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1664.7800	1594.0000	1.6648	1.5940	0
17/12/2024	R213 On 05-February-26			Bond Future	9.7413	9.6781	92.4114	92.6427	0
17/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2820.7200	2961.1300	2.8207	2.9611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2279.5000	2188.6700	2.2795	2.1887	0
17/12/2024	R214 On 06-February-25			Bond Future	10.8622	10.7968	70.1339	70.5028	18,356
17/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4863.5800	5223.7700	4.8636	5.2238	521
17/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	137.2700	128.5700	0.1373	0.1286	0
17/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7202.3500	7570.8700	7.2024	7.5709	521
17/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	31.4900	31.1200	0.0315	0.0311	0
17/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9300.9100	9670.2100	9.3009	9.6702	0
17/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	7.6700	8.0800	0.0077	0.0081	0
17/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13204.6800	13573.6000	13.2047	13.5736	0
17/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.1200	0.1500	0.0001	0.0002	521
17/12/2024	R214 On 08-May-25			Bond Future	10.9411	10.8736	68.2383	68.6144	3,232
17/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7732.6600	8087.9500	7.7327	8.0880	0
17/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	308.6800	287.8400	0.3087	0.2878	0
17/12/2024	R214 On 07-August-25			Bond Future	11.0271	10.9574	69.5860	69.9693	0
17/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9955.1800	10312.4100	9.9552	10.3124	0
17/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	456.2200	430.1500	0.4562	0.4302	0
17/12/2024	R214 On 06-November-25			Bond Future	11.1254	11.0535	67.6280	68.0185	0
17/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5114.0300	5389.0900	5.1140	5.3891	0
17/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2418.3300	2302.9400	2.4183	2.3029	0
17/12/2024	R214 On 05-February-26			Bond Future	11.2351	11.1607	68.9071	69.3046	0
17/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4063.3600	4298.0600	4.0634	4.2981	0
17/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3931.3600	3768.5400	3.9314	3.7685	0
17/12/2024	R248 On 06-February-25			Bond Future	11.0697	11.0094	84.7479	85.1673	272,105
17/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	101.3500	154.0800	0.1014	0.1541	660
17/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5746.2600	5379.5600	5.7463	5.3796	0
17/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1334.3900	1596.5900	1.3344	1.5966	660
17/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1819.7600	1662.5300	1.8198	1.6625	0
17/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4528.6800	4924.5800	4.5287	4.9246	0
17/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	355.1000	331.5700	0.3551	0.3316	660
17/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10152.7900	10573.0500	10.1528	10.5731	0
17/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	21.2600	22.0900	0.0213	0.0221	0
17/12/2024	R248 On 08-May-25			Bond Future	11.1526	11.0904	82.0022	82.4298	30,311
17/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9399.8500	9802.3700	9.3999	9.8024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	454.1600	429.1100	0.4542	0.4291	0
17/12/2024	R248 On 07-August-25			Bond Future	11.2427	11.1784	83.6217	84.0573	0
17/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12186.2600	12592.3000	12.1863	12.5923	0
17/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	598.6100	569.0000	0.5986	0.5690	0
17/12/2024	R248 On 06-November-25			Bond Future	11.3448	11.2782	80.7917	81.2354	0
17/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5774.9800	6078.7300	5.7750	6.0787	0
17/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3225.5500	3085.5400	3.2256	3.0855	0
17/12/2024	R248 On 05-February-26			Bond Future	11.4582	11.3892	82.3190	82.7708	0
17/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4885.1800	5151.4300	4.8852	5.1514	0
17/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4873.7100	4688.1100	4.8737	4.6881	0
17/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0