



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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2029 On 06-February-25 | | | Bond Future | 134.6765 | 134.6855 | 134.6765 | 134.6855 | 8,604 |
| 24/12/2024 | 2029 On 06-February-25 | 132.40 | Call | Bond Future | 2276.5100 | 2285.5200 | 2.2765 | 2.2855 | 0 |
| 24/12/2024 | 2029 On 06-February-25 | 132.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2029 On 08-May-25 | | | Bond Future | 136.0066 | 136.0154 | 136.0066 | 136.0154 | 728 |
| 24/12/2024 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 1843.3900 | 1834.6000 | 1.8434 | 1.8346 | 0 |
| 24/12/2024 | 2029 On 07-August-25 | | | Bond Future | 138.7337 | 138.7422 | 138.7337 | 138.7422 | 0 |
| 24/12/2024 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 1323.7200 | 1332.1700 | 1.3237 | 1.3322 | 0 |
| 24/12/2024 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2029 On 06-November-25 | | | Bond Future | 140.0146 | 140.0228 | 140.0146 | 140.0228 | 0 |
| 24/12/2024 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 224.6400 | 232.7800 | 0.2246 | 0.2328 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2029 On 05-February-26 | | | Bond Future | 142.7068 | 142.7146 | 142.7068 | 142.7146 | 0 |
| 24/12/2024 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 2596.8000 | 2604.6000 | 2.5968 | 2.6046 | 0 |
| 24/12/2024 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2030 On 06-February-25 | | | Bond Future | 9.0531 | 9.1206 | 96.0971 | 95.8391 | 159,872 |
| 24/12/2024 | 2030 On 06-February-25 | 8.68 | Call | Bond Future | 225.3800 | 179.6100 | 0.2254 | 0.1796 | 800 |
| 24/12/2024 | 2030 On 06-February-25 | 8.68 | Put | Bond Future | 1668.1700 | 1880.4400 | 1.6682 | 1.8804 | 0 |
| 24/12/2024 | 2030 On 06-February-25 | 9.18 | Call | Bond Future | 1005.0300 | 863.6200 | 1.0050 | 0.8636 | 800 |
| 24/12/2024 | 2030 On 06-February-25 | 9.18 | Put | Bond Future | 520.4200 | 637.0500 | 0.5204 | 0.6371 | 0 |
| 24/12/2024 | 2030 On 06-February-25 | 9.69 | Call | Bond Future | 2499.4300 | 2276.0800 | 2.4994 | 2.2761 | 0 |
| 24/12/2024 | 2030 On 06-February-25 | 9.69 | Put | Bond Future | 97.0700 | 131.7600 | 0.0971 | 0.1318 | 800 |
| 24/12/2024 | 2030 On 06-February-25 | 10.68 | Call | Bond Future | 5992.6000 | 5735.5600 | 5.9926 | 5.7356 | 0 |
| 24/12/2024 | 2030 On 06-February-25 | 10.68 | Put | Bond Future | 1.5300 | 2.5300 | 0.0015 | 0.0025 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | | | Bond Future | 9.1164 | 9.1883 | 98.0276 | 97.7641 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 588.3000 | 515.4600 | 0.5883 | 0.5155 | 800 |
| 24/12/2024 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 2206.4500 | 2397.1400 | 2.2065 | 2.3971 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 951.0800 | 847.1800 | 0.9511 | 0.8472 | 1,320 |
| 24/12/2024 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1564.0400 | 1723.6700 | 1.5640 | 1.7237 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1366.0200 | 1233.7700 | 1.3660 | 1.2338 | 800 |
| 24/12/2024 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 1132.7500 | 1264.0300 | 1.1328 | 1.2640 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 1967.3100 | 1803.2500 | 1.9673 | 1.8033 | 680 |
| 24/12/2024 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 752.2400 | 851.7100 | 0.7522 | 0.8517 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 3275.5300 | 3066.9700 | 3.2755 | 3.0670 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 345.4900 | 400.4600 | 0.3455 | 0.4005 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3454.1800 | 3241.3400 | 3.4542 | 3.2413 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 312.4700 | 363.1600 | 0.3125 | 0.3632 | 800 |
| 24/12/2024 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4441.3800 | 4210.0700 | 4.4414 | 4.2101 | 1,640 |
| 24/12/2024 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 180.7500 | 212.9700 | 0.1808 | 0.2130 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5661.1900 | 5415.9000 | 5.6612 | 5.4159 | 2,280 |
| 24/12/2024 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 93.3800 | 111.6200 | 0.0934 | 0.1116 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9457.2800 | 9195.6100 | 9.4573 | 9.1956 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 6.9200 | 8.7800 | 0.0069 | 0.0088 | 1,640 |
| 24/12/2024 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 10795.4800 | 10532.5500 | 10.7955 | 10.5326 | 0 |
| 24/12/2024 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 1.9700 | 2.5700 | 0.0020 | 0.0026 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2030 On 07-August-25 | | | Bond Future | 9.1943 | 9.2713 | 95.9593 | 95.6902 | 0 |
| 24/12/2024 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4768.4600 | 4546.7600 | 4.7685 | 4.5468 | 1,054 |
| 24/12/2024 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 393.4600 | 440.8700 | 0.3935 | 0.4409 | 0 |
| 24/12/2024 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 6623.8700 | 6380.5100 | 6.6239 | 6.3805 | 0 |
| 24/12/2024 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 195.1600 | 220.9100 | 0.1952 | 0.2209 | 0 |
| 24/12/2024 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 9641.6100 | 9378.9500 | 9.6416 | 9.3790 | 0 |
| 24/12/2024 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 38.0700 | 44.5200 | 0.0381 | 0.0445 | 1,054 |
| 24/12/2024 | 2030 On 06-November-25 | | | Bond Future | 9.2848 | 9.3673 | 97.8138 | 97.5391 | 0 |
| 24/12/2024 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 2309.1600 | 2155.4600 | 2.3092 | 2.1555 | 0 |
| 24/12/2024 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1462.4400 | 1583.4400 | 1.4624 | 1.5834 | 0 |
| 24/12/2024 | 2030 On 05-February-26 | | | Bond Future | 9.4003 | 9.4891 | 95.6619 | 95.3816 | 0 |
| 24/12/2024 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 2164.5400 | 2020.7400 | 2.1645 | 2.0207 | 0 |
| 24/12/2024 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 1881.5000 | 2018.0300 | 1.8815 | 2.0180 | 0 |
| 24/12/2024 | 2032 On 06-February-25 | | | Bond Future | 9.7031 | 9.7652 | 95.6618 | 95.3625 | 120,697 |
| 24/12/2024 | 2032 On 06-February-25 | 9.42 | Call | Bond Future | 345.1700 | 279.3500 | 0.3452 | 0.2794 | 800 |
| 24/12/2024 | 2032 On 06-February-25 | 9.42 | Put | Bond Future | 1723.6600 | 1957.2200 | 1.7237 | 1.9572 | 0 |
| 24/12/2024 | 2032 On 06-February-25 | 9.92 | Call | Bond Future | 1608.2700 | 1426.6000 | 1.6083 | 1.4266 | 800 |
| 24/12/2024 | 2032 On 06-February-25 | 9.92 | Put | Bond Future | 569.0700 | 686.7800 | 0.5691 | 0.6868 | 0 |
| 24/12/2024 | 2032 On 06-February-25 | 10.61 | Call | Bond Future | 4344.5500 | 4074.2100 | 4.3446 | 4.0742 | 0 |
| 24/12/2024 | 2032 On 06-February-25 | 10.61 | Put | Bond Future | 97.0400 | 126.0800 | 0.0970 | 0.1261 | 800 |
| 24/12/2024 | 2032 On 06-February-25 | 11.72 | Call | Bond Future | 9118.8200 | 8821.5000 | 9.1188 | 8.8215 | 0 |
| 24/12/2024 | 2032 On 06-February-25 | 11.72 | Put | Bond Future | 4.7800 | 6.8400 | 0.0048 | 0.0068 | 0 |
| 24/12/2024 | 2032 On 08-May-25 | | | Bond Future | 9.7793 | 9.8446 | 93.4195 | 93.1138 | 37,405 |
| 24/12/2024 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 928.3600 | 831.7300 | 0.9284 | 0.8317 | 800 |
| 24/12/2024 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2632.4300 | 2841.4800 | 2.6324 | 2.8415 | 0 |
| 24/12/2024 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 2048.2600 | 1884.5100 | 2.0483 | 1.8845 | 800 |
| 24/12/2024 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1391.3800 | 1533.3100 | 1.3914 | 1.5333 | 0 |
| 24/12/2024 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 5438.5300 | 5179.1400 | 5.4385 | 5.1791 | 0 |
| 24/12/2024 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 323.8200 | 370.1100 | 0.3238 | 0.3701 | 0 |
| 24/12/2024 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 5670.8000 | 5407.9400 | 5.6708 | 5.4079 | 0 |
| 24/12/2024 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 294.8400 | 337.6600 | 0.2948 | 0.3377 | 800 |
| 24/12/2024 | 2032 On 07-August-25 | | | Bond Future | 9.8656 | 9.9344 | 95.2697 | 94.9576 | 0 |
| 24/12/2024 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 9355.2500 | 9068.4500 | 9.3553 | 9.0685 | 0 |
| 24/12/2024 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 216.8800 | 242.1900 | 0.2169 | 0.2422 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2032 On 06-November-25 | | | Bond Future | 9.9705 | 10.0429 | 92.9497 | 92.6313 | 0 |
| 24/12/2024 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3784.6800 | 3591.7000 | 3.7847 | 3.5917 | 0 |
| 24/12/2024 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1830.8400 | 1956.3400 | 1.8308 | 1.9563 | 0 |
| 24/12/2024 | 2032 On 05-February-26 | | | Bond Future | 10.0937 | 10.1702 | 94.7121 | 94.3871 | 0 |
| 24/12/2024 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 3078.8500 | 2912.8300 | 3.0789 | 2.9128 | 0 |
| 24/12/2024 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 2797.2200 | 2956.1600 | 2.7972 | 2.9562 | 0 |
| 24/12/2024 | 2033 On 06-February-25 | | | Bond Future | 129.1005 | 129.1084 | 129.1005 | 129.1084 | 6,288 |
| 24/12/2024 | 2033 On 06-February-25 | 124.94 | Call | Bond Future | 4160.5200 | 4168.4000 | 4.1605 | 4.1684 | 0 |
| 24/12/2024 | 2033 On 06-February-25 | 124.94 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2033 On 08-May-25 | | | Bond Future | 130.2181 | 130.2258 | 130.2181 | 130.2258 | 5,288 |
| 24/12/2024 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 401.8700 | 394.2200 | 0.4019 | 0.3942 | 0 |
| 24/12/2024 | 2033 On 07-August-25 | | | Bond Future | 132.8292 | 132.8366 | 132.8292 | 132.8366 | 0 |
| 24/12/2024 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 4179.2300 | 4186.5600 | 4.1792 | 4.1866 | 0 |
| 24/12/2024 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2033 On 06-November-25 | | | Bond Future | 133.8944 | 133.9014 | 133.8944 | 133.9014 | 0 |
| 24/12/2024 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 754.4100 | 761.4200 | 0.7544 | 0.7614 | 0 |
| 24/12/2024 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2033 On 05-February-26 | | | Bond Future | 136.4691 | 136.4757 | 136.4691 | 136.4757 | 0 |
| 24/12/2024 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 3589.0900 | 3595.6900 | 3.5891 | 3.5957 | 0 |
| 24/12/2024 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2037 On 06-February-25 | | | Bond Future | 10.7710 | 10.8483 | 85.1739 | 84.7176 | 155,404 |
| 24/12/2024 | 2037 On 06-February-25 | 12.76 | Call | Bond Future | 10714.9400 | 10259.8800 | 10.7149 | 10.2599 | 0 |
| 24/12/2024 | 2037 On 06-February-25 | 12.76 | Put | Bond Future | 1.7800 | 2.9700 | 0.0018 | 0.0030 | 0 |
| 24/12/2024 | 2037 On 08-May-25 | | | Bond Future | 10.8677 | 10.9481 | 86.8848 | 86.4191 | 3,975 |
| 24/12/2024 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 7836.5700 | 7424.4900 | 7.8366 | 7.4245 | 0 |
| 24/12/2024 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 303.5100 | 357.1300 | 0.3035 | 0.3571 | 0 |
| 24/12/2024 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 9236.4500 | 8807.3000 | 9.2365 | 8.8073 | 15,000 |
| 24/12/2024 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 194.9000 | 231.4500 | 0.1949 | 0.2315 | 0 |
| 24/12/2024 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 12686.1000 | 12232.3800 | 12.6861 | 12.2324 | 7,500 |
| 24/12/2024 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 53.8900 | 65.8700 | 0.0539 | 0.0659 | 0 |
| 24/12/2024 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 12911.1400 | 12456.3600 | 12.9111 | 12.4564 | 7,500 |
| 24/12/2024 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 48.3700 | 59.2900 | 0.0484 | 0.0593 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2037 On 07-August-25 | | | Bond Future | 10.9745 | 11.0581 | 84.3450 | 83.8698 | 15 |
| 24/12/2024 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 1249.6200 | 1115.1500 | 1.2496 | 1.1152 | 2,541 |
| 24/12/2024 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 4980.6500 | 5321.4300 | 4.9807 | 5.3214 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1684.8000 | 1518.4000 | 1.6848 | 1.5184 | 2,341 |
| 24/12/2024 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 4155.9900 | 4464.8400 | 4.1560 | 4.4648 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1900.0900 | 1719.5200 | 1.9001 | 1.7195 | 200 |
| 24/12/2024 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 3839.0100 | 4133.6900 | 3.8390 | 4.1337 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 3130.7600 | 2883.3000 | 3.1308 | 2.8833 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2588.3600 | 2816.1500 | 2.5884 | 2.8162 | 2,541 |
| 24/12/2024 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 4342.0800 | 4045.4700 | 4.3421 | 4.0455 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 1853.1100 | 2031.7500 | 1.8531 | 2.0318 | 2,541 |
| 24/12/2024 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5892.0900 | 5548.6900 | 5.8921 | 5.5487 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1255.4600 | 1387.3100 | 1.2555 | 1.3873 | 2,541 |
| 24/12/2024 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 7339.7400 | 6963.9000 | 7.3397 | 6.9639 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 888.6900 | 988.1000 | 0.8887 | 0.9881 | 2,541 |
| 24/12/2024 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 10957.9200 | 10531.2200 | 10.9579 | 10.5312 | 0 |
| 24/12/2024 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 385.4600 | 434.0100 | 0.3855 | 0.4340 | 0 |
| 24/12/2024 | 2037 On 06-November-25 | | | Bond Future | 11.0863 | 11.1732 | 85.9743 | 85.4895 | 0 |
| 24/12/2024 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 5240.8100 | 4935.9200 | 5.2408 | 4.9359 | 0 |
| 24/12/2024 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2273.1700 | 2453.1000 | 2.2732 | 2.4531 | 0 |
| 24/12/2024 | 2037 On 05-February-26 | | | Bond Future | 11.2123 | 11.3029 | 83.3464 | 82.8519 | 0 |
| 24/12/2024 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 4000.6200 | 3752.5000 | 4.0006 | 3.7525 | 0 |
| 24/12/2024 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 4067.9400 | 4314.2400 | 4.0679 | 4.3142 | 0 |
| 24/12/2024 | 2038 On 06-February-25 | | | Bond Future | 139.8733 | 139.7307 | 139.8733 | 139.7307 | 2,622 |
| 24/12/2024 | 2038 On 06-February-25 | 135.23 | Call | Bond Future | 4643.2500 | 4500.7300 | 4.6433 | 4.5007 | 0 |
| 24/12/2024 | 2038 On 06-February-25 | 135.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2038 On 08-May-25 | | | Bond Future | 142.7177 | 142.5718 | 142.7177 | 142.5718 | 480 |
| 24/12/2024 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 3037.7000 | 2891.7700 | 3.0377 | 2.8918 | 0 |
| 24/12/2024 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2038 On 07-August-25 | | | Bond Future | 143.4521 | 143.3027 | 143.4521 | 143.3027 | 0 |
| 24/12/2024 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 3892.1400 | 3742.7400 | 3.8921 | 3.7427 | 0 |
| 24/12/2024 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2038 On 06-November-25 | | | Bond Future | 146.2609 | 146.1079 | 146.2609 | 146.1079 | 0 |
| 24/12/2024 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 2380.9200 | 2227.9200 | 2.3809 | 2.2279 | 0 |

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|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2038 On 05-February-26 | | | Bond Future | 146.9076 | 146.7518 | 146.9076 | 146.7518 | 0 |
| 24/12/2024 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 3707.6100 | 3551.8200 | 3.7076 | 3.5518 | 0 |
| 24/12/2024 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2040 On 06-February-25 | | | Bond Future | 11.0674 | 11.1498 | 85.3108 | 84.7850 | 66,566 |
| 24/12/2024 | 2040 On 06-February-25 | 11.00 | Call | Bond Future | 1056.4600 | 849.2300 | 1.0565 | 0.8492 | 780 |
| 24/12/2024 | 2040 On 06-February-25 | 11.00 | Put | Bond Future | 1490.4500 | 1809.0100 | 1.4905 | 1.8090 | 0 |
| 24/12/2024 | 2040 On 06-February-25 | 11.70 | Call | Bond Future | 4128.5800 | 3684.6800 | 4.1286 | 3.6847 | 0 |
| 24/12/2024 | 2040 On 06-February-25 | 11.70 | Put | Bond Future | 213.8900 | 295.7800 | 0.2139 | 0.2958 | 780 |
| 24/12/2024 | 2040 On 06-February-25 | 12.20 | Call | Bond Future | 6858.9200 | 6353.6400 | 6.8589 | 6.3536 | 0 |
| 24/12/2024 | 2040 On 06-February-25 | 12.20 | Put | Bond Future | 39.9900 | 60.5000 | 0.0400 | 0.0605 | 780 |
| 24/12/2024 | 2040 On 06-February-25 | 12.95 | Call | Bond Future | 10887.9800 | 10364.0000 | 10.8880 | 10.3640 | 0 |
| 24/12/2024 | 2040 On 06-February-25 | 12.95 | Put | Bond Future | 2.5400 | 4.3500 | 0.0025 | 0.0044 | 0 |
| 24/12/2024 | 2040 On 08-May-25 | | | Bond Future | 11.1664 | 11.2519 | 87.0246 | 86.4879 | 3,900 |
| 24/12/2024 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 8830.3600 | 8350.9300 | 8.8304 | 8.3509 | 0 |
| 24/12/2024 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 305.3400 | 362.6100 | 0.3053 | 0.3626 | 0 |
| 24/12/2024 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 9422.5600 | 8935.2400 | 9.4226 | 8.9352 | 15,000 |
| 24/12/2024 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 257.2600 | 306.6400 | 0.2573 | 0.3066 | 0 |
| 24/12/2024 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 12730.1400 | 12213.0500 | 12.7301 | 12.2131 | 7,500 |
| 24/12/2024 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 88.9700 | 108.5800 | 0.0890 | 0.1086 | 0 |
| 24/12/2024 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 13062.0200 | 12542.7200 | 13.0620 | 12.5427 | 7,500 |
| 24/12/2024 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 77.2100 | 94.6100 | 0.0772 | 0.0946 | 0 |
| 24/12/2024 | 2040 On 07-August-25 | | | Bond Future | 11.2749 | 11.3637 | 84.2367 | 83.6892 | 16 |
| 24/12/2024 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 11625.2600 | 11133.3700 | 11.6253 | 11.1334 | 0 |
| 24/12/2024 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 410.7600 | 466.4500 | 0.4108 | 0.4665 | 0 |
| 24/12/2024 | 2040 On 06-November-25 | | | Bond Future | 11.3874 | 11.4795 | 85.8638 | 85.3052 | 0 |
| 24/12/2024 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 5369.4100 | 5028.9400 | 5.3694 | 5.0289 | 0 |
| 24/12/2024 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2679.1900 | 2897.3200 | 2.6792 | 2.8973 | 0 |
| 24/12/2024 | 2040 On 05-February-26 | | | Bond Future | 11.5130 | 11.6089 | 82.9829 | 82.4133 | 0 |
| 24/12/2024 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 4272.9100 | 3987.3300 | 4.2729 | 3.9873 | 0 |
| 24/12/2024 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 4410.4500 | 4694.4600 | 4.4105 | 4.6945 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | | | Bond Future | 11.1961 | 11.2682 | 81.1779 | 80.7044 | 70,449 |
| 24/12/2024 | 2044 On 06-February-25 | 10.65 | Call | Bond Future | 185.9700 | 140.4900 | 0.1860 | 0.1405 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2044 On 06-February-25 | 10.65 | Put | Bond Future | 3919.3000 | 4347.3400 | 3.9193 | 4.3473 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 11.15 | Call | Bond Future | 1179.9100 | 984.5300 | 1.1799 | 0.9845 | 8,825 |
| 24/12/2024 | 2044 On 06-February-25 | 11.15 | Put | Bond Future | 1484.6800 | 1762.8200 | 1.4847 | 1.7628 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 11.50 | Call | Bond Future | 2576.8700 | 2259.8800 | 2.5769 | 2.2599 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 11.50 | Put | Bond Future | 612.0600 | 768.5900 | 0.6121 | 0.7686 | 8,825 |
| 24/12/2024 | 2044 On 06-February-25 | 12.00 | Call | Bond Future | 5171.3500 | 4747.6900 | 5.1714 | 4.7477 | 422 |
| 24/12/2024 | 2044 On 06-February-25 | 12.00 | Put | Bond Future | 137.8200 | 187.6800 | 0.1378 | 0.1877 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 12.50 | Call | Bond Future | 7937.9400 | 7476.6700 | 7.9379 | 7.4767 | 422 |
| 24/12/2024 | 2044 On 06-February-25 | 12.50 | Put | Bond Future | 26.0100 | 38.2600 | 0.0260 | 0.0383 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 13.02 | Call | Bond Future | 10723.0000 | 10251.9300 | 10.7230 | 10.2519 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 13.02 | Put | Bond Future | 4.1900 | 6.6400 | 0.0042 | 0.0066 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 13.75 | Call | Bond Future | 14365.7400 | 13892.3400 | 14.3657 | 13.8923 | 0 |
| 24/12/2024 | 2044 On 06-February-25 | 13.75 | Put | Bond Future | 0.1400 | 0.2600 | 0.0001 | 0.0003 | 422 |
| 24/12/2024 | 2044 On 08-May-25 | | Call | Bond Future | 2.9000 | 2.2000 | 0.0029 | 0.0022 | 0 |
| 24/12/2024 | 2044 On 08-May-25 | | | Bond Future | 11.2914 | 11.3661 | 82.8086 | 82.3253 | 7,734 |
| 24/12/2024 | 2044 On 08-May-25 | | Put | Bond Future | 17194.3100 | 17676.9000 | 17.1943 | 17.6769 | 0 |
| 24/12/2024 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 1240.4900 | 1089.1300 | 1.2405 | 1.0891 | 2,490 |
| 24/12/2024 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 3712.8400 | 4044.7700 | 3.7128 | 4.0448 | 0 |
| 24/12/2024 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 3721.3700 | 3417.8200 | 3.7214 | 3.4178 | 0 |
| 24/12/2024 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1444.3800 | 1624.1200 | 1.4444 | 1.6241 | 2,490 |
| 24/12/2024 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 7219.4400 | 6814.2500 | 7.2194 | 6.8143 | 0 |
| 24/12/2024 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 504.8700 | 582.9700 | 0.5049 | 0.5830 | 2,490 |
| 24/12/2024 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 8803.8000 | 8373.5800 | 8.8038 | 8.3736 | 0 |
| 24/12/2024 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 320.0300 | 373.1000 | 0.3200 | 0.3731 | 0 |
| 24/12/2024 | 2044 On 07-August-25 | | | Bond Future | 11.3953 | 11.4728 | 80.0626 | 79.5695 | 0 |
| 24/12/2024 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 11508.8900 | 11071.3600 | 11.5089 | 11.0714 | 0 |
| 24/12/2024 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 484.3000 | 539.8600 | 0.4843 | 0.5399 | 0 |
| 24/12/2024 | 2044 On 06-November-25 | | | Bond Future | 11.5024 | 11.5827 | 81.6089 | 81.1059 | 0 |
| 24/12/2024 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 5285.2300 | 4986.7600 | 5.2852 | 4.9868 | 0 |
| 24/12/2024 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 2965.1000 | 3169.6400 | 2.9651 | 3.1696 | 0 |
| 24/12/2024 | 2044 On 05-February-26 | | | Bond Future | 11.6213 | 11.7047 | 78.7724 | 78.2595 | 0 |
| 24/12/2024 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 4325.7600 | 4071.6200 | 4.3258 | 4.0716 | 0 |
| 24/12/2024 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 4706.0300 | 4964.8400 | 4.7060 | 4.9648 | 0 |
| 24/12/2024 | 2046 On 06-February-25 | | | Bond Future | 122.5794 | 121.6756 | 122.5794 | 121.6756 | 18,871 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | 2046 On 06-February-25 | 114.01 | Call | Bond Future | 8569.4200 | 7665.5900 | 8.5694 | 7.6656 | 0 |
| 24/12/2024 | 2046 On 06-February-25 | 114.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2046 On 08-May-25 | | | Bond Future | 122.8587 | 121.9359 | 122.8587 | 121.9359 | 0 |
| 24/12/2024 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 888.6700 | 0.0000 | 0.8887 | 0.0000 | 0 |
| 24/12/2024 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 0.0000 | 34.0800 | 0.0000 | 0.0341 | 0 |
| 24/12/2024 | 2046 On 07-August-25 | | | Bond Future | 125.3218 | 124.3802 | 125.3218 | 124.3802 | 0 |
| 24/12/2024 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 6631.8200 | 5690.1500 | 6.6318 | 5.6902 | 0 |
| 24/12/2024 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2046 On 06-November-25 | | | Bond Future | 125.5185 | 124.5583 | 125.5185 | 124.5583 | 0 |
| 24/12/2024 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 108.5200 | 0.0000 | 0.1085 | 0.0000 | 0 |
| 24/12/2024 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 0.0000 | 851.7400 | 0.0000 | 0.8517 | 0 |
| 24/12/2024 | 2046 On 05-February-26 | | | Bond Future | 127.9306 | 126.9512 | 127.9306 | 126.9512 | 0 |
| 24/12/2024 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 6280.6400 | 5301.2200 | 6.2806 | 5.3012 | 0 |
| 24/12/2024 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2050 On 06-February-25 | | | Bond Future | 122.0432 | 121.0228 | 122.0432 | 121.0228 | 16,252 |
| 24/12/2024 | 2050 On 06-February-25 | 115.60 | Call | Bond Future | 6443.1500 | 5422.7700 | 6.4432 | 5.4228 | 0 |
| 24/12/2024 | 2050 On 06-February-25 | 115.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2050 On 08-May-25 | | | Bond Future | 124.5251 | 123.4838 | 124.5251 | 123.4838 | 0 |
| 24/12/2024 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 3365.1000 | 2323.7500 | 3.3651 | 2.3238 | 0 |
| 24/12/2024 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2050 On 07-August-25 | | | Bond Future | 124.6530 | 123.5902 | 124.6530 | 123.5902 | 0 |
| 24/12/2024 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 4763.0400 | 3700.2000 | 4.7630 | 3.7002 | 0 |
| 24/12/2024 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2050 On 06-November-25 | | | Bond Future | 127.0937 | 126.0095 | 127.0937 | 126.0095 | 0 |
| 24/12/2024 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 2673.7400 | 1589.4700 | 2.6737 | 1.5895 | 0 |
| 24/12/2024 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 2050 On 05-February-26 | | | Bond Future | 127.1236 | 126.0188 | 127.1236 | 126.0188 | 0 |
| 24/12/2024 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 4303.5600 | 3198.8200 | 4.3036 | 3.1988 | 0 |
| 24/12/2024 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | AL37 On 06-February-25 | | | Index Future | 1074.7680 | 1071.7920 | 1074.7680 | 1,071.7920 | 0 |
| 24/12/2024 | AL37 On 08-May-25 | | | Index Future | 1096.3560 | 1093.3170 | 1096.3560 | 1,093.3170 | 0 |
| 24/12/2024 | AL37 On 07-August-25 | | | Index Future | 1118.0780 | 1114.9750 | 1118.0780 | 1,114.9750 | 0 |
| 24/12/2024 | AL37 On 06-November-25 | | | Index Future | 1139.7250 | 1136.5570 | 1139.7250 | 1,136.5570 | 0 |
| 24/12/2024 | AL37 On 05-February-26 | | | Index Future | 1161.4000 | 1158.1680 | 1161.4000 | 1,158.1680 | 0 |
| 24/12/2024 | AL7T On 06-February-25 | | | Index Future | 1293.8040 | 1288.7270 | 1293.8040 | 1,288.7270 | 0 |
| 24/12/2024 | AL7T On 08-May-25 | | | Index Future | 1319.7920 | 1314.6090 | 1319.7920 | 1,314.6090 | 0 |
| 24/12/2024 | AL7T On 07-August-25 | | | Index Future | 1345.9400 | 1340.6500 | 1345.9400 | 1,340.6500 | 0 |
| 24/12/2024 | AL7T On 06-November-25 | | | Index Future | 1371.9990 | 1366.6010 | 1371.9990 | 1,366.6010 | 0 |
| 24/12/2024 | AL7T On 05-February-26 | | | Index Future | 1398.0920 | 1392.5860 | 1398.0920 | 1,392.5860 | 0 |
| 24/12/2024 | ALBI On 06-February-25 | | | Index Future | 1111.8760 | 1107.4820 | 1111.8760 | 1,107.4820 | 98 |
| 24/12/2024 | ALBI On 08-May-25 | | | Index Future | 1134.2100 | 1129.7240 | 1134.2100 | 1,129.7240 | 0 |
| 24/12/2024 | ALBI On 07-August-25 | | | Index Future | 1156.6810 | 1152.1030 | 1156.6810 | 1,152.1030 | 0 |
| 24/12/2024 | ALBI On 06-November-25 | | | Index Future | 1179.0760 | 1174.4040 | 1179.0760 | 1,174.4040 | 0 |
| 24/12/2024 | ALBI On 05-February-26 | | | Index Future | 1201.5000 | 1196.7350 | 1201.5000 | 1,196.7350 | 0 |
| 24/12/2024 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 24/12/2024 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | 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 |
|------------|-------------------------|--------|--------------|--------------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 24/12/2024 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 24/12/2024 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | CI58 On 31-January-58 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | CR33 On 31-March-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | CR38 On 31-March-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES33 On 06-February-25 | | | Bond Future | 11.0390 | 11.1118 | 83.7530 | 83.4085 | 0 |
| 24/12/2024 | ES33 On 06-February-25 | 13.34 | Call | Bond Future | 10021.4200 | 9676.8900 | 10.0214 | 9.6769 | 0 |
| 24/12/2024 | ES33 On 06-February-25 | 13.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES33 On 08-May-25 | | | Bond Future | 11.1571 | 11.2332 | 81.6566 | 81.3048 | 0 |
| 24/12/2024 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6884.5700 | 6532.7800 | 6.8846 | 6.5328 | 0 |
| 24/12/2024 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES33 On 07-August-25 | | | Bond Future | 11.2859 | 11.3655 | 83.2931 | 82.9340 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 9488.4800 | 9129.3600 | 9.4885 | 9.1294 | 0 |
| 24/12/2024 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES33 On 06-November-25 | | | Bond Future | 11.4367 | 11.5202 | 81.1258 | 80.7592 | 0 |
| 24/12/2024 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 2475.5300 | 2108.9800 | 2.4755 | 2.1090 | 0 |
| 24/12/2024 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES33 On 05-February-26 | | | Bond Future | 11.6095 | 11.6971 | 82.6816 | 82.3077 | 0 |
| 24/12/2024 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 513.8500 | 887.7500 | 0.5139 | 0.8878 | 0 |
| 24/12/2024 | ES42 On 06-February-25 | | | Bond Future | 11.5214 | 11.5988 | 80.1113 | 79.6419 | 0 |
| 24/12/2024 | ES42 On 06-February-25 | 13.71 | Call | Bond Future | 11717.8300 | 11248.4200 | 11.7178 | 11.2484 | 0 |
| 24/12/2024 | ES42 On 06-February-25 | 13.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES42 On 08-May-25 | | | Bond Future | 11.6269 | 11.7072 | 77.4734 | 76.9942 | 0 |
| 24/12/2024 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 8842.4800 | 8363.2600 | 8.8425 | 8.3633 | 0 |
| 24/12/2024 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES42 On 07-August-25 | | | Bond Future | 11.7374 | 11.8206 | 79.0252 | 78.5361 | 0 |
| 24/12/2024 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 10753.0700 | 10263.9700 | 10.7531 | 10.2640 | 0 |
| 24/12/2024 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES42 On 06-November-25 | | | Bond Future | 11.8611 | 11.9477 | 76.3053 | 75.8063 | 0 |
| 24/12/2024 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 2971.4300 | 2472.3900 | 2.9714 | 2.4724 | 0 |
| 24/12/2024 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES42 On 05-February-26 | | | Bond Future | 11.9952 | 12.0852 | 77.7663 | 77.2574 | 0 |
| 24/12/2024 | ES42 On 05-February-26 | 11.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 833.4300 | 1342.3700 | 0.8334 | 1.3424 | 0 |
| 24/12/2024 | GOVI On 06-February-25 | | | GOVI | 1094.8620 | 1090.5850 | 1094.8620 | 1,090.5850 | 636 |
| 24/12/2024 | GOVI On 06-February-25 | 972.00 | Call | GOVI | 1228620.0000 | 1185850.0000 | 122.8620 | 118.5850 | 0 |
| 24/12/2024 | GOVI On 06-February-25 | 972.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | GOVI On 08-May-25 | | | GOVI | 1116.8540 | 1112.4880 | 1116.8540 | 1,112.4880 | 0 |
| 24/12/2024 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 948540.0000 | 904880.0000 | 94.8540 | 90.4880 | 0 |
| 24/12/2024 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | GOVI On 07-August-25 | | | GOVI | 1138.9820 | 1134.5250 | 1138.9820 | 1,134.5250 | 0 |
| 24/12/2024 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1279820.0000 | 1235250.0000 | 127.9820 | 123.5250 | 0 |
| 24/12/2024 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | GOVI On 06-November-25 | | | GOVI | 1161.0340 | 1156.4860 | 1161.0340 | 1,156.4860 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|----------|--------------|------------------------|-------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 490340.0000 | 444860.0000 | 49.0340 | 44.4860 | 0 |
| 24/12/2024 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | GOVI On 05-February-26 | | | GOVI | 1183.1140 | 1178.4760 | 1183.1140 | 1,178.4760 | 0 |
| 24/12/2024 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 331140.0000 | 284760.0000 | 33.1140 | 28.4760 | 0 |
| 24/12/2024 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 24/12/2024 | IGOV On 06-February-25 | | | Index Future | 377.6220 | 375.5350 | 377.6220 | 375.5350 | 870 |
| 24/12/2024 | IGOV On 08-May-25 | | | Index Future | 385.3000 | 383.1680 | 385.3000 | 383.1680 | 8 |
| 24/12/2024 | IGOV On 07-August-25 | | | Index Future | 393.0240 | 390.8490 | 393.0240 | 390.8490 | 0 |
| 24/12/2024 | IGOV On 06-November-25 | | | Index Future | 400.7220 | 398.5020 | 400.7220 | 398.5020 | 0 |
| 24/12/2024 | IGOV On 05-February-26 | | | Index Future | 408.4300 | 406.1660 | 408.4300 | 406.1660 | 0 |
| 24/12/2024 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 24/12/2024 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 24/12/2024 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 24/12/2024 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 24/12/2024 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |
| 24/12/2024 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 24/12/2024 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 24/12/2024 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 24/12/2024 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 24/12/2024 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 24/12/2024 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 24/12/2024 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 24/12/2024 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 24/12/2024 | JBAF On 18-December-24 | | | Jibar Tradeable Future | 8.3570 | 8.3570 | 91.6430 | 8.3570 | 0 |
| 24/12/2024 | JBAF On 15-January-25 | | | Jibar Tradeable Future | 8.3770 | 8.3770 | 91.6230 | 91.6230 | 0 |
| 24/12/2024 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.3670 | 8.3670 | 91.6330 | 91.6330 | 0 |
| 24/12/2024 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 24/12/2024 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 24/12/2024 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 24/12/2024 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 24/12/2024 | 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 |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R033 On 06-February-25 | | | Bond Future | 9.9669 | 10.0343 | 103.8390 | 103.4701 | 12,187 |
| 24/12/2024 | R033 On 06-February-25 | 10.33 | Call | Bond Future | 2426.1600 | 2168.6500 | 2.4262 | 2.1687 | 0 |
| 24/12/2024 | R033 On 06-February-25 | 10.33 | Put | Bond Future | 457.6600 | 569.0900 | 0.4577 | 0.5691 | 0 |
| 24/12/2024 | R033 On 08-May-25 | | | Bond Future | 10.0516 | 10.1222 | 100.8765 | 100.4999 | 0 |
| 24/12/2024 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2756.8400 | 2532.4500 | 2.7568 | 2.5325 | 0 |
| 24/12/2024 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 1282.2100 | 1434.5000 | 1.2822 | 1.4345 | 0 |
| 24/12/2024 | R033 On 07-August-25 | | | Bond Future | 10.1459 | 10.2200 | 102.8743 | 102.4897 | 0 |
| 24/12/2024 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 3019.9700 | 2810.1200 | 3.0200 | 2.8101 | 0 |
| 24/12/2024 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 2068.3300 | 2243.0000 | 2.0683 | 2.2430 | 0 |
| 24/12/2024 | R033 On 06-November-25 | | | Bond Future | 10.2580 | 10.3359 | 99.8181 | 99.4257 | 0 |
| 24/12/2024 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 3223.1000 | 3022.2700 | 3.2231 | 3.0223 | 0 |
| 24/12/2024 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 2860.4300 | 3052.0200 | 2.8604 | 3.0520 | 0 |
| 24/12/2024 | R033 On 05-February-26 | | | Bond Future | 10.3875 | 10.4695 | 101.7098 | 101.3095 | 0 |
| 24/12/2024 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 3697.1500 | 3488.8900 | 3.6972 | 3.4889 | 0 |
| 24/12/2024 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 3197.1100 | 3389.1200 | 3.1971 | 3.3891 | 0 |
| 24/12/2024 | R035 On 06-February-25 | | | Bond Future | 10.3398 | 10.4122 | 94.9893 | 94.5725 | 87,258 |
| 24/12/2024 | R035 On 06-February-25 | 10.10 | Call | Bond Future | 546.4600 | 437.2800 | 0.5465 | 0.4373 | 15,000 |
| 24/12/2024 | R035 On 06-February-25 | 10.10 | Put | Bond Future | 1946.7700 | 2254.3400 | 1.9468 | 2.2543 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 10.26 | Call | Bond Future | 911.6600 | 752.1200 | 0.9117 | 0.7521 | 100 |
| 24/12/2024 | R035 On 06-February-25 | 10.26 | Put | Bond Future | 1374.5700 | 1631.7800 | 1.3746 | 1.6318 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 10.34 | Call | Bond Future | 1139.2100 | 953.1100 | 1.1392 | 0.9531 | 1,000 |
| 24/12/2024 | R035 On 06-February-25 | 10.34 | Put | Bond Future | 1138.2300 | 1368.8800 | 1.1382 | 1.3689 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 10.65 | Call | Bond Future | 2269.8300 | 1987.4100 | 2.2698 | 1.9874 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 10.65 | Put | Bond Future | 501.0200 | 635.3500 | 0.5010 | 0.6354 | 1,100 |
| 24/12/2024 | R035 On 06-February-25 | 11.10 | Call | Bond Future | 4376.3600 | 4005.4400 | 4.3764 | 4.0054 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 11.10 | Put | Bond Future | 123.2500 | 169.0800 | 0.1233 | 0.1691 | 7,500 |
| 24/12/2024 | R035 On 06-February-25 | 11.30 | Call | Bond Future | 5389.0800 | 4998.3800 | 5.3891 | 4.9984 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 11.30 | Put | Bond Future | 62.0300 | 88.0800 | 0.0620 | 0.0881 | 1,100 |
| 24/12/2024 | R035 On 06-February-25 | 12.41 | Call | Bond Future | 10969.0700 | 10552.9400 | 10.9691 | 10.5529 | 0 |
| 24/12/2024 | R035 On 06-February-25 | 12.41 | Put | Bond Future | 0.8900 | 1.5100 | 0.0009 | 0.0015 | 0 |
| 24/12/2024 | R035 On 08-May-25 | | | Bond Future | 10.4241 | 10.4994 | 92.3874 | 91.9620 | 1,004 |
| 24/12/2024 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 2095.1400 | 1889.2900 | 2.0951 | 1.8893 | 150 |
| 24/12/2024 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 2004.9700 | 2224.5500 | 2.0050 | 2.2246 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 3921.1900 | 3629.8100 | 3.9212 | 3.6298 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 1007.1500 | 1141.2000 | 1.0072 | 1.1412 | 150 |
| 24/12/2024 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 6102.7000 | 5751.8600 | 6.1027 | 5.7519 | 400 |
| 24/12/2024 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 482.6200 | 557.2100 | 0.4826 | 0.5572 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 7191.6800 | 6821.5700 | 7.1917 | 6.8216 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 337.3500 | 392.6700 | 0.3374 | 0.3927 | 150 |
| 24/12/2024 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 7559.4600 | 7183.9900 | 7.5595 | 7.1840 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 299.1400 | 349.1000 | 0.2991 | 0.3491 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 11807.5400 | 11395.6200 | 11.8075 | 11.3956 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 66.0800 | 79.5900 | 0.0661 | 0.0796 | 400 |
| 24/12/2024 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 14724.3000 | 14302.5300 | 14.7243 | 14.3025 | 0 |
| 24/12/2024 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 14.6400 | 18.3000 | 0.0146 | 0.0183 | 400 |
| 24/12/2024 | R035 On 07-August-25 | | | Bond Future | 10.5177 | 10.5963 | 94.2175 | 93.7834 | 0 |
| 24/12/2024 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 11153.8200 | 10758.2600 | 11.1538 | 10.7583 | 0 |
| 24/12/2024 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 308.0200 | 346.6300 | 0.3080 | 0.3466 | 0 |
| 24/12/2024 | R035 On 06-November-25 | | | Bond Future | 10.6292 | 10.7113 | 91.5326 | 91.0896 | 0 |
| 24/12/2024 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 5131.2400 | 4850.0600 | 5.1312 | 4.8501 | 0 |
| 24/12/2024 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 2109.6500 | 2271.4500 | 2.1097 | 2.2715 | 0 |
| 24/12/2024 | R035 On 05-February-26 | | | Bond Future | 10.7570 | 10.8428 | 93.2685 | 92.8168 | 0 |
| 24/12/2024 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 3911.6900 | 3682.1800 | 3.9117 | 3.6822 | 0 |
| 24/12/2024 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 3737.6900 | 3959.9500 | 3.7377 | 3.9600 | 0 |
| 24/12/2024 | R038 On 06-February-25 | | | Bond Future | 10.8539 | 10.9313 | 104.1216 | 103.5874 | 8,871 |
| 24/12/2024 | R038 On 06-February-25 | 11.24 | Call | Bond Future | 3112.1200 | 2725.6500 | 3.1121 | 2.7257 | 0 |
| 24/12/2024 | R038 On 06-February-25 | 11.24 | Put | Bond Future | 490.1000 | 637.7800 | 0.4901 | 0.6378 | 0 |
| 24/12/2024 | R038 On 08-May-25 | | | Bond Future | 10.9526 | 11.0331 | 100.7229 | 100.1778 | 2,395 |
| 24/12/2024 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 3631.7800 | 3306.1400 | 3.6318 | 3.3061 | 0 |
| 24/12/2024 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 1706.3800 | 1925.8500 | 1.7064 | 1.9259 | 0 |
| 24/12/2024 | R038 On 07-August-25 | | | Bond Future | 11.0588 | 11.1426 | 102.7175 | 102.1612 | 0 |
| 24/12/2024 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 3908.1600 | 3603.5700 | 3.9082 | 3.6036 | 0 |
| 24/12/2024 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 2711.3100 | 2963.0100 | 2.7113 | 2.9630 | 0 |
| 24/12/2024 | R038 On 06-November-25 | | | Bond Future | 11.1790 | 11.2663 | 99.2165 | 98.6490 | 0 |
| 24/12/2024 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 3369.7700 | 3116.8800 | 3.3698 | 3.1169 | 1,770 |
| 24/12/2024 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 4680.5700 | 4995.2400 | 4.6806 | 4.9952 | 0 |
| 24/12/2024 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 4249.3700 | 3957.8300 | 4.2494 | 3.9578 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 3852.2600 | 4128.2800 | 3.8523 | 4.1283 | 0 |
| 24/12/2024 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 8779.6300 | 8357.4600 | 8.7796 | 8.3575 | 0 |
| 24/12/2024 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1670.0900 | 1815.4800 | 1.6701 | 1.8155 | 1,770 |
| 24/12/2024 | R038 On 05-February-26 | | | Bond Future | 11.3122 | 11.4033 | 101.0961 | 100.5174 | 0 |
| 24/12/2024 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 5068.7700 | 4761.4100 | 5.0688 | 4.7614 | 0 |
| 24/12/2024 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4257.9100 | 4529.3000 | 4.2579 | 4.5293 | 0 |
| 24/12/2024 | R053 On 06-February-25 | | | Bond Future | 11.1497 | 11.2218 | 108.3107 | 107.6753 | 2,019 |
| 24/12/2024 | R053 On 06-February-25 | 12.94 | Call | Bond Future | 13937.2600 | 13305.8100 | 13.9373 | 13.3058 | 0 |
| 24/12/2024 | R053 On 06-February-25 | 12.94 | Put | Bond Future | 6.8400 | 10.7700 | 0.0068 | 0.0108 | 0 |
| 24/12/2024 | R053 On 08-May-25 | | | Bond Future | 11.2379 | 11.3126 | 104.6189 | 103.9705 | 0 |
| 24/12/2024 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 11543.6000 | 10973.1300 | 11.5436 | 10.9731 | 0 |
| 24/12/2024 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 491.8900 | 569.9000 | 0.4919 | 0.5699 | 0 |
| 24/12/2024 | R053 On 07-August-25 | | | Bond Future | 11.3316 | 11.4091 | 106.6905 | 106.0288 | 0 |
| 24/12/2024 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 14584.2100 | 14005.2400 | 14.5842 | 14.0052 | 0 |
| 24/12/2024 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 727.7600 | 810.5000 | 0.7278 | 0.8105 | 0 |
| 24/12/2024 | R053 On 06-November-25 | | | Bond Future | 11.4359 | 11.5163 | 102.8879 | 102.2128 | 0 |
| 24/12/2024 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 6635.0300 | 6240.5400 | 6.6350 | 6.2405 | 0 |
| 24/12/2024 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 3961.4400 | 4241.9800 | 3.9614 | 4.2420 | 0 |
| 24/12/2024 | R053 On 05-February-26 | | | Bond Future | 11.5497 | 11.6331 | 104.8367 | 104.1485 | 0 |
| 24/12/2024 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 5521.6900 | 5181.6800 | 5.5217 | 5.1817 | 0 |
| 24/12/2024 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 6018.7800 | 6366.9600 | 6.0188 | 6.3670 | 0 |
| 24/12/2024 | R186 On 06-February-25 | | | Bond Future | 8.2614 | 8.3044 | 105.2608 | 105.1863 | 177,864 |
| 24/12/2024 | R186 On 06-February-25 | 9.03 | Call | Bond Future | 1328.4700 | 1256.7600 | 1.3285 | 1.2568 | 0 |
| 24/12/2024 | R186 On 06-February-25 | 9.03 | Put | Bond Future | 6.7600 | 9.5400 | 0.0068 | 0.0095 | 0 |
| 24/12/2024 | R186 On 08-May-25 | | | Bond Future | 8.2859 | 8.3364 | 107.3758 | 107.2995 | 0 |
| 24/12/2024 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 522.8000 | 478.0200 | 0.5228 | 0.4780 | 0 |
| 24/12/2024 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 245.1100 | 276.6300 | 0.2451 | 0.2766 | 0 |
| 24/12/2024 | R186 On 07-August-25 | | | Bond Future | 8.3377 | 8.3985 | 104.1930 | 104.1148 | 0 |
| 24/12/2024 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1296.8900 | 1236.7700 | 1.2969 | 1.2368 | 1,983 |
| 24/12/2024 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 171.1100 | 189.1900 | 0.1711 | 0.1892 | 0 |
| 24/12/2024 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1811.1700 | 1744.6100 | 1.8112 | 1.7446 | 0 |
| 24/12/2024 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 105.3200 | 116.9600 | 0.1053 | 0.1170 | 0 |
| 24/12/2024 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2477.1700 | 2405.7500 | 2.4772 | 2.4058 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 58.9700 | 65.7500 | 0.0590 | 0.0658 | 1,983 |
| 24/12/2024 | R186 On 06-November-25 | | | Bond Future | 8.4544 | 8.5303 | 106.2073 | 106.1272 | 0 |
| 24/12/2024 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 311.4800 | 282.3000 | 0.3115 | 0.2823 | 0 |
| 24/12/2024 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 655.0600 | 706.0200 | 0.6551 | 0.7060 | 0 |
| 24/12/2024 | R186 On 05-February-26 | | | Bond Future | 8.6941 | 8.7938 | 102.9145 | 102.8324 | 0 |
| 24/12/2024 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 334.2600 | 301.2700 | 0.3343 | 0.3013 | 0 |
| 24/12/2024 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 552.1400 | 601.2400 | 0.5521 | 0.6012 | 0 |
| 24/12/2024 | R202 On 06-February-25 | | | Bond Future | 269.7113 | 269.5261 | 269.7113 | 269.5261 | 1,914 |
| 24/12/2024 | R202 On 06-February-25 | 266.79 | Call | Bond Future | 2921.2600 | 2736.1000 | 2.9213 | 2.7361 | 0 |
| 24/12/2024 | R202 On 06-February-25 | 266.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R202 On 08-May-25 | | | Bond Future | 275.1965 | 275.0067 | 275.1965 | 275.0067 | 269 |
| 24/12/2024 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 2886.5200 | 2696.7000 | 2.8865 | 2.6967 | 0 |
| 24/12/2024 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R202 On 07-August-25 | | | Bond Future | 275.4774 | 275.2827 | 275.4774 | 275.2827 | 0 |
| 24/12/2024 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 3877.4000 | 3682.7000 | 3.8774 | 3.6827 | 0 |
| 24/12/2024 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R202 On 06-November-25 | | | Bond Future | 280.8719 | 280.6722 | 280.8719 | 280.6722 | 0 |
| 24/12/2024 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 5231.8700 | 5032.1900 | 5.2319 | 5.0322 | 0 |
| 24/12/2024 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R202 On 05-February-26 | | | Bond Future | 280.9334 | 280.7300 | 280.9334 | 280.7300 | 0 |
| 24/12/2024 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 3113.3800 | 2910.0200 | 3.1134 | 2.9100 | 0 |
| 24/12/2024 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R209 On 06-February-25 | | | Bond Future | 10.5623 | 10.6344 | 74.4397 | 74.0664 | 12,983 |
| 24/12/2024 | R209 On 06-February-25 | 12.44 | Call | Bond Future | 8933.4600 | 8561.3100 | 8.9335 | 8.5613 | 0 |
| 24/12/2024 | R209 On 06-February-25 | 12.44 | Put | Bond Future | 1.7300 | 2.8400 | 0.0017 | 0.0028 | 0 |
| 24/12/2024 | R209 On 08-May-25 | | | Bond Future | 10.6464 | 10.7212 | 72.7805 | 72.3995 | 6,367 |
| 24/12/2024 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 6321.2700 | 5991.7800 | 6.3213 | 5.9918 | 0 |
| 24/12/2024 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 320.5600 | 372.0500 | 0.3206 | 0.3721 | 0 |
| 24/12/2024 | R209 On 07-August-25 | | | Bond Future | 10.7375 | 10.8151 | 74.2220 | 73.8332 | 0 |
| 24/12/2024 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 9305.0500 | 8958.6100 | 9.3051 | 8.9586 | 0 |
| 24/12/2024 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 361.3500 | 403.6900 | 0.3614 | 0.4037 | 0 |
| 24/12/2024 | R209 On 06-November-25 | | | Bond Future | 10.8415 | 10.9221 | 72.5041 | 72.1075 | 0 |
| 24/12/2024 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 4236.6100 | 3996.7500 | 4.2366 | 3.9968 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2161.7500 | 2318.5300 | 2.1618 | 2.3185 | 0 |
| 24/12/2024 | R209 On 05-February-26 | | | Bond Future | 10.9574 | 11.0413 | 73.8789 | 73.4744 | 0 |
| 24/12/2024 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 3455.6200 | 3254.1500 | 3.4556 | 3.2542 | 0 |
| 24/12/2024 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3588.5300 | 3791.5600 | 3.5885 | 3.7916 | 0 |
| 24/12/2024 | R210 On 06-February-25 | | | Bond Future | 244.5559 | 244.5733 | 244.5559 | 244.5733 | 991 |
| 24/12/2024 | R210 On 06-February-25 | 239.61 | Call | Bond Future | 4945.8500 | 4963.2700 | 4.9459 | 4.9633 | 0 |
| 24/12/2024 | R210 On 06-February-25 | 239.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R210 On 08-May-25 | | | Bond Future | 246.1736 | 246.1906 | 246.1736 | 246.1906 | 300 |
| 24/12/2024 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 1856.3800 | 1839.3700 | 1.8564 | 1.8394 | 0 |
| 24/12/2024 | R210 On 07-August-25 | | | Bond Future | 251.1094 | 251.1259 | 251.1094 | 251.1259 | 0 |
| 24/12/2024 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 2669.3900 | 2685.8600 | 2.6694 | 2.6859 | 0 |
| 24/12/2024 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R210 On 06-November-25 | | | Bond Future | 252.6056 | 252.6217 | 252.6056 | 252.6217 | 0 |
| 24/12/2024 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 465.6200 | 481.6800 | 0.4656 | 0.4817 | 0 |
| 24/12/2024 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R210 On 05-February-26 | | | Bond Future | 257.4615 | 257.4767 | 257.4615 | 257.4767 | 0 |
| 24/12/2024 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 4361.4600 | 4376.7400 | 4.3615 | 4.3767 | 0 |
| 24/12/2024 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | R213 On 06-February-25 | | | Bond Future | 9.4466 | 9.5140 | 92.0864 | 91.8030 | 100,765 |
| 24/12/2024 | R213 On 06-February-25 | 11.35 | Call | Bond Future | 7594.9800 | 7314.0200 | 7.5950 | 7.3140 | 0 |
| 24/12/2024 | R213 On 06-February-25 | 11.35 | Put | Bond Future | 5.2400 | 7.6300 | 0.0052 | 0.0076 | 0 |
| 24/12/2024 | R213 On 08-May-25 | | | Bond Future | 9.5138 | 9.5849 | 90.3791 | 90.0897 | 0 |
| 24/12/2024 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 4311.7700 | 4072.2900 | 4.3118 | 4.0723 | 0 |
| 24/12/2024 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 322.4700 | 372.3700 | 0.3225 | 0.3724 | 0 |
| 24/12/2024 | R213 On 07-August-25 | | | Bond Future | 9.5925 | 9.6677 | 92.1695 | 91.8742 | 0 |
| 24/12/2024 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7895.4700 | 7624.9700 | 7.8955 | 7.6250 | 0 |
| 24/12/2024 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 193.0000 | 217.8900 | 0.1930 | 0.2179 | 0 |
| 24/12/2024 | R213 On 06-November-25 | | | Bond Future | 9.6965 | 9.7762 | 90.3977 | 90.0962 | 0 |
| 24/12/2024 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2975.6400 | 2799.7300 | 2.9756 | 2.7997 | 0 |
| 24/12/2024 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1647.5800 | 1773.1800 | 1.6476 | 1.7732 | 0 |
| 24/12/2024 | R213 On 05-February-26 | | | Bond Future | 9.8231 | 9.9078 | 92.1133 | 91.8056 | 0 |
| 24/12/2024 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2535.6900 | 2378.9800 | 2.5357 | 2.3790 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2292.6300 | 2443.5600 | 2.2926 | 2.4436 | 0 |
| 24/12/2024 | R214 On 06-February-25 | | | Bond Future | 10.9538 | 11.0310 | 69.6217 | 69.1951 | 18,350 |
| 24/12/2024 | R214 On 06-February-25 | 11.75 | Call | Bond Future | 4326.0400 | 3943.6000 | 4.3260 | 3.9436 | 521 |
| 24/12/2024 | R214 On 06-February-25 | 11.75 | Put | Bond Future | 111.9100 | 156.0200 | 0.1119 | 0.1560 | 0 |
| 24/12/2024 | R214 On 06-February-25 | 12.25 | Call | Bond Future | 6678.7800 | 6262.6000 | 6.6788 | 6.2626 | 521 |
| 24/12/2024 | R214 On 06-February-25 | 12.25 | Put | Bond Future | 20.1000 | 30.4700 | 0.0201 | 0.0305 | 0 |
| 24/12/2024 | R214 On 06-February-25 | 12.71 | Call | Bond Future | 8784.8300 | 8360.6500 | 8.7848 | 8.3607 | 0 |
| 24/12/2024 | R214 On 06-February-25 | 12.71 | Put | Bond Future | 3.7700 | 6.1400 | 0.0038 | 0.0061 | 0 |
| 24/12/2024 | R214 On 06-February-25 | 13.63 | Call | Bond Future | 12692.4200 | 12265.9100 | 12.6924 | 12.2659 | 0 |
| 24/12/2024 | R214 On 06-February-25 | 13.63 | Put | Bond Future | 0.0400 | 0.0800 | 0.0000 | 0.0001 | 521 |
| 24/12/2024 | R214 On 08-May-25 | | | Bond Future | 11.0355 | 11.1152 | 67.7172 | 67.2818 | 3,232 |
| 24/12/2024 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 7205.4400 | 6822.0400 | 7.2054 | 6.8220 | 0 |
| 24/12/2024 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 302.6100 | 354.6000 | 0.3026 | 0.3546 | 0 |
| 24/12/2024 | R214 On 07-August-25 | | | Bond Future | 11.1239 | 11.2063 | 69.0585 | 68.6143 | 0 |
| 24/12/2024 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 9385.0700 | 8992.4700 | 9.3851 | 8.9925 | 0 |
| 24/12/2024 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 413.5600 | 465.1900 | 0.4136 | 0.4652 | 0 |
| 24/12/2024 | R214 On 06-November-25 | | | Bond Future | 11.2251 | 11.3104 | 67.0931 | 66.6400 | 0 |
| 24/12/2024 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 4531.1700 | 4257.2300 | 4.5312 | 4.2572 | 0 |
| 24/12/2024 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2370.3900 | 2549.5700 | 2.3704 | 2.5496 | 0 |
| 24/12/2024 | R214 On 05-February-26 | | | Bond Future | 11.3376 | 11.4261 | 68.3656 | 67.9036 | 0 |
| 24/12/2024 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 3541.2800 | 3314.8100 | 3.5413 | 3.3148 | 0 |
| 24/12/2024 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 3950.8200 | 4186.3300 | 3.9508 | 4.1863 | 0 |
| 24/12/2024 | R248 On 06-February-25 | | | Bond Future | 11.1456 | 11.2127 | 84.2248 | 83.7676 | 271,827 |
| 24/12/2024 | R248 On 06-February-25 | 10.30 | Call | Bond Future | 31.8200 | 22.8900 | 0.0318 | 0.0229 | 660 |
| 24/12/2024 | R248 On 06-February-25 | 10.30 | Put | Bond Future | 6199.8400 | 6648.1400 | 6.1998 | 6.6481 | 0 |
| 24/12/2024 | R248 On 06-February-25 | 11.00 | Call | Bond Future | 899.2200 | 746.5500 | 0.8992 | 0.7466 | 660 |
| 24/12/2024 | R248 On 06-February-25 | 11.00 | Put | Bond Future | 1907.7000 | 2212.2600 | 1.9077 | 2.2123 | 0 |
| 24/12/2024 | R248 On 06-February-25 | 11.70 | Call | Bond Future | 3950.3300 | 3580.7600 | 3.9503 | 3.5808 | 0 |
| 24/12/2024 | R248 On 06-February-25 | 11.70 | Put | Bond Future | 299.8600 | 387.5200 | 0.2999 | 0.3875 | 660 |
| 24/12/2024 | R248 On 06-February-25 | 12.71 | Call | Bond Future | 9618.9900 | 9167.0500 | 9.6190 | 9.1671 | 0 |
| 24/12/2024 | R248 On 06-February-25 | 12.71 | Put | Bond Future | 10.5700 | 15.8600 | 0.0106 | 0.0159 | 0 |
| 24/12/2024 | R248 On 08-May-25 | | | Bond Future | 11.2309 | 11.3003 | 81.4701 | 81.0035 | 30,311 |
| 24/12/2024 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 8799.9400 | 8390.6000 | 8.7999 | 8.3906 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2024 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 386.3500 | 443.6900 | 0.3864 | 0.4437 | 0 |
| 24/12/2024 | R248 On 07-August-25 | | | Bond Future | 11.3230 | 11.3949 | 83.0839 | 82.6077 | 0 |
| 24/12/2024 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 11570.6800 | 11150.5600 | 11.5707 | 11.1506 | 0 |
| 24/12/2024 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 520.7800 | 576.8700 | 0.5208 | 0.5769 | 0 |
| 24/12/2024 | R248 On 06-November-25 | | | Bond Future | 11.4274 | 11.5019 | 80.2468 | 79.7610 | 0 |
| 24/12/2024 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 5137.1200 | 4854.8900 | 5.1371 | 4.8549 | 0 |
| 24/12/2024 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3132.5600 | 3336.1600 | 3.1326 | 3.3362 | 0 |
| 24/12/2024 | R248 On 05-February-26 | | | Bond Future | 11.5433 | 11.6206 | 81.7681 | 81.2728 | 0 |
| 24/12/2024 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 4289.8700 | 4047.5900 | 4.2899 | 4.0476 | 0 |
| 24/12/2024 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 4829.2900 | 5082.3600 | 4.8293 | 5.0824 | 0 |
| 24/12/2024 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 24/12/2024 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |