



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
31/12/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	2029 On 06-February-25			Bond Future	134.5844	134.6338	134.5844	134.6338	8,604
31/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2184.3800	2233.7900	2.1844	2.2338	0
31/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2029 On 08-May-25			Bond Future	135.9073	135.9563	135.9073	135.9563	728
31/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1942.6800	1893.7500	1.9427	1.8938	0
31/12/2024	2029 On 07-August-25			Bond Future	138.6357	138.6843	138.6357	138.6843	0
31/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1225.7400	1274.2700	1.2257	1.2743	0
31/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2029 On 06-November-25			Bond Future	139.9232	139.9706	139.9232	139.9706	0
31/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	133.2100	180.6200	0.1332	0.1806	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2029 On 05-February-26			Bond Future	142.6211	142.6678	142.6211	142.6678	0
31/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2511.1100	2557.7800	2.5111	2.5578	0
31/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2030 On 06-February-25			Bond Future	9.0551	9.0619	96.0897	96.0636	159,549
31/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	178.3400	179.4000	0.1783	0.1794	800
31/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1628.5600	1655.6700	1.6286	1.6557	0
31/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	950.7600	943.7700	0.9508	0.9438	800
31/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	473.5800	492.6400	0.4736	0.4926	0
31/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2472.4900	2452.9600	2.4725	2.4530	0
31/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	77.5600	84.0800	0.0776	0.0841	800
31/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5984.4300	5958.5500	5.9844	5.9586	0
31/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	0.7900	0.9600	0.0008	0.0010	0
31/12/2024	2030 On 08-May-25			Bond Future	9.1195	9.1270	98.0161	97.9885	0
31/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	552.9100	548.7300	0.5529	0.5487	800
31/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2182.5900	2205.9600	2.1826	2.2060	0
31/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	921.7100	914.6700	0.9217	0.9147	1,320
31/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1546.2000	1566.7100	1.5462	1.5667	0
31/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1341.2800	1331.3600	1.3413	1.3314	800
31/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1119.5400	1137.1700	1.1195	1.1372	0
31/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1948.9000	1935.4700	1.9489	1.9355	680
31/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	745.3600	759.4800	0.7454	0.7595	0
31/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3259.8200	3240.8700	3.2598	3.2409	0
31/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	341.3100	349.9100	0.3413	0.3499	0
31/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3438.1800	3418.6400	3.4382	3.4186	0
31/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	308.0000	316.0100	0.3080	0.3160	800
31/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4427.1800	4405.0400	4.4272	4.4050	1,640
31/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	178.0800	183.4900	0.1781	0.1835	0
31/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5647.6300	5623.3500	5.6476	5.6234	2,280
31/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	91.3500	94.6200	0.0914	0.0946	0
31/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9443.9400	9416.7100	9.4439	9.4167	0
31/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	5.1100	5.4300	0.0051	0.0054	1,640
31/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10783.3300	10755.8800	10.7833	10.7559	0
31/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	1.3500	1.4500	0.0014	0.0015	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
31/12/2024	2030 On 07-August-25			Bond Future	9.1970	9.2053	95.9500	95.9208	0
31/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4729.1700	4706.9600	4.7292	4.7070	1,054
31/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	363.4900	370.4000	0.3635	0.3704	0
31/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6594.6700	6569.5000	6.5947	6.5695	0
31/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	175.2800	179.2300	0.1753	0.1792	0
31/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9626.0800	9597.9800	9.6261	9.5980	0
31/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	31.8600	32.8800	0.0319	0.0329	1,054
31/12/2024	2030 On 06-November-25			Bond Future	9.2859	9.2951	97.8101	97.7792	0
31/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2308.5800	2293.6200	2.3086	2.2936	0
31/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1465.5600	1481.4800	1.4656	1.4815	0
31/12/2024	2030 On 05-February-26			Bond Future	9.3998	9.4101	95.6635	95.6308	0
31/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2120.1300	2105.2000	2.1201	2.1052	0
31/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1835.4800	1853.2300	1.8355	1.8532	0
31/12/2024	2032 On 06-February-25			Bond Future	9.7187	9.7263	95.5864	95.5499	120,601
31/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	256.3900	255.9000	0.2564	0.2559	800
31/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1710.3500	1746.2900	1.7104	1.7463	0
31/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1479.1500	1466.3400	1.4792	1.4663	800
31/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	515.4200	539.0400	0.5154	0.5390	0
31/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4245.2300	4215.6600	4.2452	4.2157	0
31/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	73.1900	80.0500	0.0732	0.0801	800
31/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9041.1300	9005.1700	9.0411	9.0052	0
31/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	2.5600	3.0300	0.0026	0.0030	0
31/12/2024	2032 On 08-May-25			Bond Future	9.7965	9.8047	93.3386	93.3006	37,405
31/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	843.3100	836.2100	0.8433	0.8362	800
31/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2628.2700	2659.2300	2.6283	2.6592	0
31/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1938.6400	1923.5400	1.9386	1.9235	800
31/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1362.6500	1385.6100	1.3627	1.3856	0
31/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5329.9300	5300.4700	5.3299	5.3005	0
31/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	296.1100	304.7100	0.2961	0.3047	0
31/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5563.3700	5533.3200	5.5634	5.5333	0
31/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	268.3000	276.3100	0.2683	0.2763	800
31/12/2024	2032 On 07-August-25			Bond Future	9.8833	9.8920	95.1896	95.1498	0
31/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9257.8900	9222.8100	9.2579	9.2228	0
31/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	199.6500	204.3300	0.1997	0.2043	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	2032 On 06-November-25			Bond Future	9.9878	9.9973	92.8737	92.8320	0
31/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3667.1000	3645.1100	3.6671	3.6451	0
31/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1789.3500	1809.0600	1.7894	1.8091	0
31/12/2024	2032 On 05-February-26			Bond Future	10.1107	10.1210	94.6397	94.5960	0
31/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3041.7800	3022.4800	3.0418	3.0225	0
31/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2832.5200	2856.8800	2.8325	2.8569	0
31/12/2024	2033 On 06-February-25			Bond Future	128.8290	129.0617	128.8290	129.0617	6,288
31/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3888.9900	4121.6900	3.8890	4.1217	0
31/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2033 On 08-May-25			Bond Future	129.9359	130.1720	129.9359	130.1720	5,288
31/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	684.1300	447.9800	0.6841	0.4480	0
31/12/2024	2033 On 07-August-25			Bond Future	132.5445	132.7841	132.5445	132.7841	0
31/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	3894.4600	4134.0700	3.8945	4.1341	0
31/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2033 On 06-November-25			Bond Future	133.6123	133.8545	133.6123	133.8545	0
31/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	472.3000	714.5300	0.4723	0.7145	0
31/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2033 On 05-February-26			Bond Future	136.1887	136.4340	136.1887	136.4340	0
31/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3308.6700	3554.0200	3.3087	3.5540	0
31/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2037 On 06-February-25			Bond Future	10.7905	10.7986	85.0582	85.0106	154,404
31/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10598.2200	10550.6900	10.5982	10.5507	0
31/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	0.6700	0.8300	0.0007	0.0008	0
31/12/2024	2037 On 08-May-25			Bond Future	10.8886	10.8971	86.7634	86.7139	3,975
31/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7716.9800	7676.8200	7.7170	7.6768	0
31/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	305.3900	314.7300	0.3054	0.3147	0
31/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9114.8000	9071.9400	9.1148	9.0719	15,000
31/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	194.7200	201.3600	0.1947	0.2014	0
31/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12555.3300	12507.9100	12.5553	12.5079	7,500
31/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	44.5900	46.6700	0.0446	0.0467	0
31/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12781.0900	12733.4900	12.7811	12.7335	7,500
31/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	39.7900	41.6900	0.0398	0.0417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	2037 On 07-August-25			Bond Future	10.9959	11.0049	84.2233	84.1719	15
31/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1140.8300	1130.8900	1.1408	1.1309	2,541
31/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4993.5500	5035.0000	4.9936	5.0350	0
31/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1561.0500	1548.0600	1.5611	1.5481	2,341
31/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4153.9300	4192.3300	4.1539	4.1923	0
31/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1771.0700	1756.6800	1.7711	1.7567	200
31/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3831.6800	3868.6800	3.8317	3.8687	0
31/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2981.3900	2959.9800	2.9814	2.9600	0
31/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2560.6800	2590.6600	2.5607	2.5907	2,541
31/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4185.4000	4158.4200	4.1854	4.1584	0
31/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1818.1200	1842.5300	1.8181	1.8425	2,541
31/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5731.5300	5698.8900	5.7315	5.6989	0
31/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1216.5900	1235.3400	1.2166	1.2353	2,541
31/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7180.5400	7143.7500	7.1805	7.1438	0
31/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	851.1800	865.7800	0.8512	0.8658	2,541
31/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10810.2700	10766.5300	10.8103	10.7665	0
31/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	359.5000	367.1500	0.3595	0.3672	0
31/12/2024	2037 On 06-November-25			Bond Future	11.1075	11.1171	85.8555	85.8020	0
31/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5131.9400	5102.8400	5.1319	5.1028	0
31/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2283.1600	2307.5500	2.2832	2.3076	0
31/12/2024	2037 On 05-February-26			Bond Future	11.2336	11.2437	83.2300	83.1744	0
31/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3783.7800	3760.0300	3.7838	3.7600	0
31/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3967.5100	3999.2900	3.9675	3.9993	0
31/12/2024	2038 On 06-February-25			Bond Future	139.6285	139.6787	139.6285	139.6787	2,622
31/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4398.5300	4448.7300	4.3985	4.4487	0
31/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2038 On 08-May-25			Bond Future	142.4625	142.5121	142.4625	142.5121	480
31/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2782.4600	2832.1200	2.7825	2.8321	0
31/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2038 On 07-August-25			Bond Future	143.1962	143.2446	143.1962	143.2446	0
31/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3636.1900	3684.6200	3.6362	3.6846	0
31/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2038 On 06-November-25			Bond Future	146.0082	146.0560	146.0082	146.0560	0
31/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2128.2100	2175.9800	2.1282	2.1760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2038 On 05-February-26			Bond Future	146.6579	146.7050	146.6579	146.7050	0
31/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3457.8600	3505.0400	3.4579	3.5050	0
31/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2040 On 06-February-25			Bond Future	11.0614	11.0746	85.3496	85.2649	66,475
31/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1006.9100	984.7200	1.0069	0.9847	780
31/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1402.0900	1464.5900	1.4021	1.4646	0
31/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4125.7100	4058.7700	4.1257	4.0588	0
31/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	172.2100	189.9600	0.1722	0.1900	780
31/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6884.5900	6804.1900	6.8846	6.8042	0
31/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	26.8500	31.1400	0.0269	0.0311	780
31/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10925.4800	10841.1100	10.9255	10.8411	0
31/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	1.2300	1.5500	0.0012	0.0016	0
31/12/2024	2040 On 08-May-25			Bond Future	11.1607	11.1746	87.0607	86.9733	3,900
31/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8823.7000	8747.7600	8.8237	8.7478	0
31/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	262.5800	274.0100	0.2626	0.2740	0
31/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9420.5000	9343.0400	9.4205	9.3430	15,000
31/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	219.1000	229.0100	0.2191	0.2290	0
31/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12748.5300	12665.1300	12.7485	12.6651	7,500
31/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	71.2600	75.2300	0.0713	0.0752	0
31/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13082.2400	12998.3800	13.0822	12.9984	7,500
31/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	61.3300	64.8400	0.0613	0.0648	0
31/12/2024	2040 On 07-August-25			Bond Future	11.2686	11.2831	84.2757	84.1858	16
31/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11652.7400	11574.3000	11.6527	11.5743	0
31/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	399.2400	410.7200	0.3992	0.4107	0
31/12/2024	2040 On 06-November-25			Bond Future	11.3800	11.3952	85.9087	85.8159	0
31/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5244.2600	5191.1600	5.2443	5.1912	0
31/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2509.1400	2548.7900	2.5091	2.5488	0
31/12/2024	2040 On 05-February-26			Bond Future	11.5045	11.5205	83.0334	82.9378	0
31/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4181.5200	4137.0400	4.1815	4.1370	0
31/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4268.5100	4319.6000	4.2685	4.3196	0
31/12/2024	2044 On 06-February-25			Bond Future	11.1801	11.1983	81.2835	81.1636	70,449
31/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	145.4800	139.7200	0.1455	0.1397	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
31/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3773.1900	3887.4200	3.7732	3.8874	0
31/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1115.9100	1075.2800	1.1159	1.0753	8,825
31/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1315.0600	1394.4200	1.3151	1.3944	0
31/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2556.4100	2481.1000	2.5564	2.4811	0
31/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	485.9800	530.6600	0.4860	0.5307	8,825
31/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5226.9600	5120.0300	5.2270	5.1200	422
31/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	87.8100	100.8700	0.0878	0.1009	0
31/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8030.1700	7912.9000	8.0302	7.9129	422
31/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	12.6200	15.3400	0.0126	0.0153	0
31/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10825.9200	10706.3600	10.8259	10.7064	0
31/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	1.4900	1.9200	0.0015	0.0019	0
31/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14471.2500	14351.2700	14.4713	14.3513	0
31/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	422
31/12/2024	2044 On 08-May-25		Call	Bond Future	1.9700	1.8900	0.0020	0.0019	0
31/12/2024	2044 On 08-May-25			Bond Future	11.2753	11.2943	82.9130	82.7898	7,734
31/12/2024	2044 On 08-May-25		Put	Bond Future	17088.9800	17212.1400	17.0890	17.2121	0
31/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1257.1600	1222.5500	1.2572	1.2226	2,490
31/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3625.1100	3713.7400	3.6251	3.7137	0
31/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3784.9600	3711.9800	3.7850	3.7120	0
31/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1403.5700	1453.8300	1.4036	1.4538	2,490
31/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7302.2500	7201.9500	7.3023	7.2020	0
31/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	483.2800	506.2200	0.4833	0.5062	2,490
31/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8891.6600	8784.2800	8.8917	8.7843	0
31/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	303.4900	319.3500	0.3035	0.3194	0
31/12/2024	2044 On 07-August-25			Bond Future	11.3783	11.3981	80.1711	80.0446	0
31/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11568.0100	11457.1300	11.5680	11.4571	0
31/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	434.8800	450.5000	0.4349	0.4505	0
31/12/2024	2044 On 06-November-25			Bond Future	11.4840	11.5046	81.7245	81.5945	0
31/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5184.3900	5109.7900	5.1844	5.1098	0
31/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2748.6700	2804.0600	2.7487	2.8041	0
31/12/2024	2044 On 05-February-26			Bond Future	11.6015	11.6231	78.8948	78.7613	0
31/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4216.4400	4153.0000	4.2164	4.1530	0
31/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4474.3300	4544.4000	4.4743	4.5444	0
31/12/2024	2046 On 06-February-25			Bond Future	121.7713	122.3599	121.7713	122.3599	18,843

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7761.3400	8349.8700	7.7613	8.3499	0
31/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2046 On 08-May-25			Bond Future	122.0294	122.6285	122.0294	122.6285	0
31/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	59.4400	658.4600	0.0594	0.6585	0
31/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2046 On 07-August-25			Bond Future	124.4790	125.0888	124.4790	125.0888	0
31/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5789.0000	6398.7900	5.7890	6.3988	0
31/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2046 On 06-November-25			Bond Future	124.6673	125.2868	124.6673	125.2868	0
31/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	742.6700	123.1700	0.7427	0.1232	0
31/12/2024	2046 On 05-February-26			Bond Future	127.0696	127.6997	127.0696	127.6997	0
31/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5419.5800	6049.7300	5.4196	6.0497	0
31/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2050 On 06-February-25			Bond Future	121.5524	120.9799	121.5524	120.9799	16,223
31/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5952.4100	5379.8900	5.9524	5.3799	0
31/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2050 On 08-May-25			Bond Future	124.0196	123.4340	124.0196	123.4340	0
31/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2859.6300	2273.9700	2.8596	2.2740	0
31/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2050 On 07-August-25			Bond Future	124.1415	123.5419	124.1415	123.5419	0
31/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4251.4700	3651.8800	4.2515	3.6519	0
31/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2050 On 06-November-25			Bond Future	126.5795	125.9667	126.5795	125.9667	0
31/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2159.4700	1546.6700	2.1595	1.5467	0
31/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	2050 On 05-February-26			Bond Future	126.6065	125.9802	126.6065	125.9802	0
31/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3786.5200	3160.1800	3.7865	3.1602	0
31/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	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
31/12/2024	AL37 On 06-February-25			Index Future	1074.6470	1074.4830	1074.6470	1,074.4830	0
31/12/2024	AL37 On 08-May-25			Index Future	1096.1920	1096.0200	1096.1920	1,096.0200	0
31/12/2024	AL37 On 07-August-25			Index Future	1117.9400	1117.7610	1117.9400	1,117.7610	0
31/12/2024	AL37 On 06-November-25			Index Future	1139.6520	1139.4660	1139.6520	1,139.4660	0
31/12/2024	AL37 On 05-February-26			Index Future	1161.3900	1161.1960	1161.3900	1,161.1960	0
31/12/2024	AL7T On 06-February-25			Index Future	1293.0000	1292.3170	1293.0000	1,292.3170	0
31/12/2024	AL7T On 08-May-25			Index Future	1318.9220	1318.2210	1318.9220	1,318.2210	0
31/12/2024	AL7T On 07-August-25			Index Future	1345.0890	1344.3700	1345.0890	1,344.3700	0
31/12/2024	AL7T On 06-November-25			Index Future	1371.2130	1370.4740	1371.2130	1,370.4740	0
31/12/2024	AL7T On 05-February-26			Index Future	1397.3670	1396.6100	1397.3670	1,396.6100	0
31/12/2024	ALBI On 06-February-25			Index Future	1111.6330	1111.0460	1111.6330	1,111.0460	98
31/12/2024	ALBI On 08-May-25			Index Future	1133.9190	1133.3170	1133.9190	1,133.3170	0
31/12/2024	ALBI On 07-August-25			Index Future	1156.4150	1155.7970	1156.4150	1,155.7970	0
31/12/2024	ALBI On 06-November-25			Index Future	1178.8740	1178.2400	1178.8740	1,178.2400	0
31/12/2024	ALBI On 05-February-26			Index Future	1201.3600	1200.7100	1201.3600	1,200.7100	0
31/12/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/12/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	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
31/12/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
31/12/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
31/12/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	ES33 On 06-February-25			Bond Future	11.0466	11.0607	83.7172	83.6503	0
31/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9985.6400	9918.6900	9.9856	9.9187	0
31/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES33 On 08-May-25			Bond Future	11.1657	11.1806	81.6168	81.5476	0
31/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6844.7900	6775.5900	6.8448	6.7756	0
31/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES33 On 07-August-25			Bond Future	11.2944	11.3102	83.2546	83.1832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9450.0300	9378.5800	9.4500	9.3786	0
31/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES33 On 06-November-25			Bond Future	11.4445	11.4613	81.0914	81.0176	0
31/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2441.2100	2367.3600	2.4412	2.3674	0
31/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES33 On 05-February-26			Bond Future	11.6166	11.6345	82.6512	82.5749	0
31/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	544.2400	620.5400	0.5442	0.6205	0
31/12/2024	ES42 On 06-February-25			Bond Future	11.5198	11.5333	80.1209	80.0386	0
31/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11727.4000	11645.1100	11.7274	11.6451	0
31/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES42 On 08-May-25			Bond Future	11.6259	11.6400	77.4799	77.3951	0
31/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8849.0100	8764.2200	8.8490	8.7642	0
31/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES42 On 07-August-25			Bond Future	11.7359	11.7507	79.0340	78.9466	0
31/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10761.8000	10674.4600	10.7618	10.6745	0
31/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES42 On 06-November-25			Bond Future	11.8588	11.8743	76.3189	76.2289	0
31/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2985.0000	2895.0400	2.9850	2.8950	0
31/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES42 On 05-February-26			Bond Future	11.9920	12.0083	77.7846	77.6918	0
31/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	815.1600	907.9100	0.8152	0.9079	0
31/12/2024	GOVI On 06-February-25			GOVI	1094.6100	1094.0460	1094.6100	1,094.0460	636
31/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1226100.0000	1220460.0000	122.6100	122.0460	0
31/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	GOVI On 08-May-25			GOVI	1116.5550	1115.9750	1116.5550	1,115.9750	0
31/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	945550.0000	939750.0000	94.5550	93.9750	0
31/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	GOVI On 07-August-25			GOVI	1138.7070	1138.1120	1138.7070	1,138.1120	0
31/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1277070.0000	1271120.0000	127.7070	127.1120	0
31/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	GOVI On 06-November-25			GOVI	1160.8220	1160.2120	1160.8220	1,160.2120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	488220.0000	482120.0000	48.8220	48.2120	0
31/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	GOVI On 05-February-26			GOVI	1182.9640	1182.3370	1182.9640	1,182.3370	0
31/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	329640.0000	323370.0000	32.9640	32.3370	0
31/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
31/12/2024	IGOV On 06-February-25			Index Future	375.6140	375.7010	375.6140	375.7010	870
31/12/2024	IGOV On 08-May-25			Index Future	383.2360	383.3240	383.2360	383.3240	8
31/12/2024	IGOV On 07-August-25			Index Future	390.9300	391.0180	390.9300	391.0180	0
31/12/2024	IGOV On 06-November-25			Index Future	398.6110	398.6990	398.6110	398.6990	0
31/12/2024	IGOV On 05-February-26			Index Future	406.3010	406.3890	406.3010	406.3890	0
31/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
31/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
31/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
31/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
31/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
31/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
31/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
31/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
31/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
31/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
31/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
31/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
31/12/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
31/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	8.3570	0
31/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
31/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
31/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
31/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
31/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
31/12/2024	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
31/12/2024	R033 On 06-February-25			Bond Future	9.9718	9.9807	103.8121	103.7637	12,183
31/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2327.7000	2302.4100	2.3277	2.3024	0
31/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	386.1700	409.2900	0.3862	0.4093	0
31/12/2024	R033 On 08-May-25			Bond Future	10.0575	10.0670	100.8449	100.7944	0
31/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2720.8300	2696.4200	2.7208	2.6964	0
31/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1277.8500	1303.9000	1.2779	1.3039	0
31/12/2024	R033 On 07-August-25			Bond Future	10.1516	10.1617	102.8445	102.7921	0
31/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2942.2600	2917.9200	2.9423	2.9179	0
31/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2020.3700	2048.4800	2.0204	2.0485	0
31/12/2024	R033 On 06-November-25			Bond Future	10.2628	10.2737	99.7938	99.7391	0
31/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3138.7900	3114.4700	3.1388	3.1145	0
31/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2800.4100	2830.8400	2.8004	2.8308	0
31/12/2024	R033 On 05-February-26			Bond Future	10.3914	10.4030	101.6907	101.6337	0
31/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3614.5000	3588.0200	3.6145	3.5880	0
31/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3133.5900	3164.1300	3.1336	3.1641	0
31/12/2024	R035 On 06-February-25			Bond Future	10.3494	10.3625	94.9341	94.8586	87,240
31/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	474.2700	464.2900	0.4743	0.4643	15,000
31/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1929.7500	1995.3100	1.9298	1.9953	0
31/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	825.3200	807.3000	0.8253	0.8073	100
31/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1343.4000	1400.9200	1.3434	1.4009	0
31/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1047.6700	1024.9000	1.0477	1.0249	1,000
31/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1101.8600	1154.6300	1.1019	1.1546	0
31/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2173.7400	2131.1300	2.1737	2.1311	0
31/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	460.1000	493.0300	0.4601	0.4930	1,100
31/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4298.0300	4234.1100	4.2980	4.2341	0
31/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	100.0900	111.7100	0.1001	0.1117	7,500
31/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5318.8100	5249.8000	5.3188	5.2498	0
31/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	46.9300	53.4600	0.0469	0.0535	1,100
31/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10913.3200	10837.8800	10.9133	10.8379	0
31/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	0.3100	0.4100	0.0003	0.0004	0
31/12/2024	R035 On 08-May-25			Bond Future	10.4347	10.4485	92.3274	92.2494	1,004
31/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1979.8500	1947.7100	1.9799	1.9477	150
31/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1949.6900	1995.6000	1.9497	1.9956	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3803.3800	3754.5000	3.8034	3.7545	0
31/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	949.3500	978.5200	0.9494	0.9785	150
31/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5999.0400	5937.7300	5.9990	5.9377	400
31/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	438.9700	455.7100	0.4390	0.4557	0
31/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7095.1700	7029.6700	7.0952	7.0297	0
31/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	300.8500	313.4000	0.3009	0.3134	150
31/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7465.2300	7398.5400	7.4652	7.3985	0
31/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	264.9200	276.2800	0.2649	0.2763	0
31/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11734.9000	11659.9500	11.7349	11.6600	0
31/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	53.4500	56.5500	0.0535	0.0566	400
31/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14660.4300	14583.1900	14.6604	14.5832	0
31/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	10.7800	11.5900	0.0108	0.0116	400
31/12/2024	R035 On 07-August-25			Bond Future	10.5283	10.5429	94.1587	94.0781	0
31/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11069.0900	10997.2900	11.0691	10.9973	0
31/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	282.1800	290.9000	0.2822	0.2909	0
31/12/2024	R035 On 06-November-25			Bond Future	10.6393	10.6547	91.4780	91.3948	0
31/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4954.5200	4904.8200	4.9545	4.9048	0
31/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	1987.5000	2020.9800	1.9875	2.0210	0
31/12/2024	R035 On 05-February-26			Bond Future	10.7666	10.7829	93.2181	93.1321	0
31/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3676.3600	3635.9400	3.6764	3.6359	0
31/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3552.8300	3598.3200	3.5528	3.5983	0
31/12/2024	R038 On 06-February-25			Bond Future	10.8730	10.8731	103.9893	103.9883	8,871
31/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2950.5900	2963.7800	2.9506	2.9638	0
31/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	460.8200	475.0500	0.4608	0.4751	0
31/12/2024	R038 On 08-May-25			Bond Future	10.9730	10.9734	100.5839	100.5818	2,395
31/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3450.9600	3458.7800	3.4510	3.4588	0
31/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1664.5700	1674.5600	1.6646	1.6746	0
31/12/2024	R038 On 07-August-25			Bond Future	11.0797	11.0802	102.5783	102.5750	0
31/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3827.8200	3833.3700	3.8278	3.8334	0
31/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2770.1500	2778.9600	2.7702	2.7790	0
31/12/2024	R038 On 06-November-25			Bond Future	11.1998	11.2005	99.0806	99.0761	0
31/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3193.9100	3198.0200	3.1939	3.1980	1,770
31/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4640.6200	4649.2200	4.6406	4.6492	0
31/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4063.0200	4066.9700	4.0630	4.0670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3801.8200	3810.2600	3.8018	3.8103	0
31/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8586.5300	8588.5600	8.5865	8.5886	0
31/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1612.9000	1619.4200	1.6129	1.6194	1,770
31/12/2024	R038 On 05-February-26			Bond Future	11.3330	11.3339	100.9633	100.9574	0
31/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4996.6300	4999.2100	4.9966	4.9992	0
31/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4318.6400	4327.0800	4.3186	4.3271	0
31/12/2024	R053 On 06-February-25			Bond Future	11.1541	11.1671	108.2712	108.1560	2,019
31/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13893.7900	13779.2600	13.8938	13.7793	0
31/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	2.8700	3.5700	0.0029	0.0036	0
31/12/2024	R053 On 08-May-25			Bond Future	11.2430	11.2566	104.5743	104.4556	0
31/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11447.5200	11346.8500	11.4475	11.3469	0
31/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	440.4800	458.4700	0.4405	0.4585	0
31/12/2024	R053 On 07-August-25			Bond Future	11.3366	11.3508	106.6477	106.5256	0
31/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14551.2000	14448.6300	14.5512	14.4486	0
31/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	737.6100	757.1100	0.7376	0.7571	0
31/12/2024	R053 On 06-November-25			Bond Future	11.4403	11.4552	102.8505	102.7247	0
31/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6523.2000	6455.2700	6.5232	6.4553	0
31/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3887.0300	3944.8400	3.8870	3.9448	0
31/12/2024	R053 On 05-February-26			Bond Future	11.5536	11.5692	104.8044	104.6750	0
31/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5525.2100	5466.2300	5.5252	5.4662	0
31/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6054.5600	6125.0100	6.0546	6.1250	0
31/12/2024	R186 On 06-February-25			Bond Future	8.2763	8.2823	105.2349	105.2245	177,809
31/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1299.3900	1289.5100	1.2994	1.2895	0
31/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	3.5900	4.1300	0.0036	0.0041	0
31/12/2024	R186 On 08-May-25			Bond Future	8.3063	8.3140	107.3450	107.3333	0
31/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	526.4200	520.8900	0.5264	0.5209	0
31/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	279.5000	285.6600	0.2795	0.2857	0
31/12/2024	R186 On 07-August-25			Bond Future	8.3601	8.3701	104.1642	104.1512	0
31/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1283.1900	1274.1200	1.2832	1.2741	1,983
31/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	186.2100	190.0900	0.1862	0.1901	0
31/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1790.7100	1780.4000	1.7907	1.7804	0
31/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	113.6600	116.3000	0.1137	0.1163	0
31/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2453.1900	2441.8900	2.4532	2.4419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	63.7900	65.4400	0.0638	0.0654	1,983
31/12/2024	R186 On 06-November-25			Bond Future	8.4763	8.4900	106.1841	106.1697	0
31/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	286.6000	281.9200	0.2866	0.2819	0
31/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	653.3600	663.1400	0.6534	0.6631	0
31/12/2024	R186 On 05-February-26			Bond Future	8.7158	8.7352	102.8966	102.8806	0
31/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	331.1000	325.0100	0.3311	0.3250	0
31/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	566.8500	576.7600	0.5669	0.5768	0
31/12/2024	R202 On 06-February-25			Bond Future	269.2332	269.3278	269.2332	269.3278	1,914
31/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2443.2400	2537.7600	2.4432	2.5378	0
31/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R202 On 08-May-25			Bond Future	274.6978	274.7913	274.6978	274.7913	269
31/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2387.8200	2481.3400	2.3878	2.4813	0
31/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R202 On 07-August-25			Bond Future	274.9778	275.0686	274.9778	275.0686	0
31/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3377.8400	3468.5500	3.3778	3.4686	0
31/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R202 On 06-November-25			Bond Future	280.3785	280.4676	280.3785	280.4676	0
31/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4738.4700	4827.5600	4.7385	4.8276	0
31/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R202 On 05-February-26			Bond Future	280.4469	280.5333	280.4469	280.5333	0
31/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2626.8900	2713.3100	2.6269	2.7133	0
31/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R209 On 06-February-25			Bond Future	10.5722	10.5851	74.3884	74.3216	12,983
31/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8881.3500	8814.7800	8.8814	8.8148	0
31/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	0.8700	1.1000	0.0009	0.0011	0
31/12/2024	R209 On 08-May-25			Bond Future	10.6572	10.6707	72.7252	72.6563	6,367
31/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6232.4000	6175.0900	6.2324	6.1751	0
31/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	286.9700	298.5600	0.2870	0.2986	0
31/12/2024	R209 On 07-August-25			Bond Future	10.7484	10.7625	74.1674	74.0964	0
31/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9220.1700	9158.5800	9.2202	9.1586	0
31/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	331.0400	340.4600	0.3310	0.3405	0
31/12/2024	R209 On 06-November-25			Bond Future	10.8519	10.8667	72.4528	72.3796	0
31/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4143.8500	4102.8900	4.1439	4.1029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2120.3000	2152.5700	2.1203	2.1526	0
31/12/2024	R209 On 05-February-26			Bond Future	10.9674	10.9830	73.8306	73.7551	0
31/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3228.5300	3193.9700	3.2285	3.1940	0
31/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3409.7400	3450.7300	3.4097	3.4507	0
31/12/2024	R210 On 06-February-25			Bond Future	244.0129	244.4752	244.0129	244.4752	991
31/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4402.8900	4865.2000	4.4029	4.8652	0
31/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R210 On 08-May-25			Bond Future	245.6101	246.0789	245.6101	246.0789	300
31/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	2419.8700	1951.0600	2.4199	1.9511	0
31/12/2024	R210 On 07-August-25			Bond Future	250.5407	251.0163	250.5407	251.0163	0
31/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2100.6700	2576.3400	2.1007	2.5763	0
31/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R210 On 06-November-25			Bond Future	252.0414	252.5224	252.0414	252.5224	0
31/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	382.4300	0.0000	0.3824	0
31/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	98.5700	0.0000	0.0986	0.0000	0
31/12/2024	R210 On 05-February-26			Bond Future	256.8999	257.3873	256.8999	257.3873	0
31/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	3799.9100	4287.2600	3.7999	4.2873	0
31/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
31/12/2024	R213 On 06-February-25			Bond Future	9.4523	9.4546	92.0624	92.0525	100,832
31/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7568.5600	7559.1400	7.5686	7.5591	0
31/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	2.7800	3.2100	0.0028	0.0032	0
31/12/2024	R213 On 08-May-25			Bond Future	9.5207	9.5234	90.3509	90.3400	0
31/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4257.1300	4251.2300	4.2571	4.2512	0
31/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	295.9600	301.0300	0.2960	0.3010	0
31/12/2024	R213 On 07-August-25			Bond Future	9.5993	9.6023	92.1431	92.1311	0
31/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7859.8700	7850.4200	7.8599	7.8504	0
31/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	183.8100	186.4400	0.1838	0.1864	0
31/12/2024	R213 On 06-November-25			Bond Future	9.7022	9.7057	90.3761	90.3627	0
31/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2890.8300	2886.1300	2.8908	2.8861	0
31/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1584.3800	1593.0600	1.5844	1.5931	0
31/12/2024	R213 On 05-February-26			Bond Future	9.8278	9.8318	92.0962	92.0814	0
31/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2496.7000	2491.8800	2.4967	2.4919	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2270.7000	2280.6400	2.2707	2.2806	0
31/12/2024	R214 On 06-February-25			Bond Future	10.9533	10.9663	69.6244	69.5524	18,350
31/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4292.8900	4230.2700	4.2929	4.2303	521
31/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	76.0300	85.3800	0.0760	0.0854	0
31/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6671.8600	6601.8200	6.6719	6.6018	521
31/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	10.4500	12.3800	0.0105	0.0124	0
31/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8785.2700	8713.6700	8.7853	8.7137	0
31/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	1.4800	1.8500	0.0015	0.0019	0
31/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12695.1200	12623.1500	12.6951	12.6232	0
31/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	521
31/12/2024	R214 On 08-May-25			Bond Future	11.0355	11.0490	67.7172	67.6431	3,232
31/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7169.3500	7106.2700	7.1694	7.1063	0
31/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	266.5200	277.5400	0.2665	0.2775	0
31/12/2024	R214 On 07-August-25			Bond Future	11.1236	11.1377	69.0603	68.9840	0
31/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9386.4500	9321.4200	9.3865	9.3214	0
31/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	413.2100	424.4700	0.4132	0.4245	0
31/12/2024	R214 On 06-November-25			Bond Future	11.2240	11.2387	67.0989	67.0203	0
31/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4389.0900	4344.7200	4.3891	4.3447	0
31/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2222.5500	2256.7400	2.2226	2.2567	0
31/12/2024	R214 On 05-February-26			Bond Future	11.3358	11.3512	68.3752	68.2943	0
31/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3399.9900	3363.4500	3.4000	3.3635	0
31/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3799.8700	3844.2500	3.7999	3.8443	0
31/12/2024	R248 On 06-February-25			Bond Future	11.1500	11.1631	84.1952	84.1055	271,827
31/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	17.1900	17.2500	0.0172	0.0173	660
31/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6214.8600	6304.5400	6.2149	6.3045	0
31/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	779.8300	762.1600	0.7798	0.7622	660
31/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1817.9600	1889.9100	1.8180	1.8899	0
31/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3854.1100	3786.9300	3.8541	3.7869	0
31/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	233.2900	255.7300	0.2333	0.2557	660
31/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9583.7700	9495.2300	9.5838	9.4952	0
31/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	5.0000	6.0800	0.0050	0.0061	0
31/12/2024	R248 On 08-May-25			Bond Future	11.2359	11.2495	81.4366	81.3444	30,311
31/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8727.0500	8649.0000	8.7271	8.6490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	346.9700	361.1800	0.3470	0.3612	0
31/12/2024	R248 On 07-August-25			Bond Future	11.3278	11.3421	83.0517	82.9569	0
31/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11546.7800	11466.1900	11.5468	11.4662	0
31/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	529.0400	543.3400	0.5290	0.5433	0
31/12/2024	R248 On 06-November-25			Bond Future	11.4317	11.4466	80.2189	80.1211	0
31/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4993.5300	4940.8900	4.9935	4.9409	0
31/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3016.8900	3062.0300	3.0169	3.0620	0
31/12/2024	R248 On 05-February-26			Bond Future	11.5470	11.5627	81.7442	81.6435	0
31/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4182.2200	4136.8700	4.1822	4.1369	0
31/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4745.5200	4800.8500	4.7455	4.8009	0
31/12/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
31/12/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0