



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

INTEREST RATE DERIVATIVES  
 DERIVATIVES MONTHLY STATISTICS REPORT  
 For January 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	2029 On 06-February-25			Bond Future	134.3136	134.3071	134.3136	134.3071	8,799
17/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1913.5900	1907.1000	1.9136	1.9071	0
17/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2029 On 08-May-25			Bond Future	135.6307	135.6275	135.6307	135.6275	728
17/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2219.3100	2222.4600	2.2193	2.2225	0
17/01/2025	2029 On 07-August-25			Bond Future	138.3397	138.3482	138.3397	138.3482	0
17/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	929.6900	938.2200	0.9297	0.9382	0
17/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2029 On 06-November-25			Bond Future	139.6291	139.6456	139.6291	139.6456	69
17/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	160.8900	144.3800	0.1609	0.1444	0
17/01/2025	2029 On 05-February-26			Bond Future	142.3344	142.3563	142.3344	142.3563	0
17/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2224.4200	2246.3300	2.2244	2.2463	0
17/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2030 On 06-February-25			Bond Future	9.2398	9.2095	95.3850	95.5005	159,290
17/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	22.0100	25.2500	0.0220	0.0253	800
17/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2176.9200	2064.7100	2.1769	2.0647	0
17/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	400.8100	444.2200	0.4008	0.4442	800
17/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	628.3200	556.2800	0.6283	0.5563	0
17/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1753.4200	1855.2000	1.7534	1.8552	0
17/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	63.1800	49.5100	0.0632	0.0495	800
17/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5279.0100	5394.4400	5.2790	5.3944	0
17/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0600	0.0400	0.0001	0.0000	0
17/01/2025	2030 On 08-May-25			Bond Future	9.3163	9.2833	97.2971	97.4174	34,767
17/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	330.4900	320.2600	0.3305	0.3203	800
17/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2679.1300	2548.6000	2.6791	2.5486	0
17/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	360.4800	350.9400	0.3605	0.3509	300
17/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2559.3900	2429.5500	2.5594	2.4296	0
17/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	590.5500	585.9100	0.5906	0.5859	1,320
17/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1934.0000	1809.0600	1.9340	1.8091	0
17/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	916.1300	921.4000	0.9161	0.9214	800
17/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1413.3500	1298.3200	1.4134	1.2983	0
17/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	982.3900	989.8600	0.9824	0.9899	300
17/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1333.3700	1220.5400	1.3334	1.2205	0
17/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1425.3300	1447.7300	1.4253	1.4477	680
17/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	940.7500	842.8500	0.9408	0.8429	0
17/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1623.9200	1652.8900	1.6239	1.6529	0
17/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	814.8400	723.5100	0.8148	0.7235	300
17/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2621.9000	2679.7700	2.6219	2.6798	0
17/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	422.3500	359.9200	0.4224	0.3599	0
17/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2791.2300	2853.2500	2.7912	2.8533	0
17/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	380.0100	321.7300	0.3800	0.3217	800
17/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3742.5300	3824.0100	3.7425	3.8240	1,640
17/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	212.3900	173.5700	0.2124	0.1736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	4941.2600	5039.1400	4.9413	5.0391	2,280
17/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	103.9400	81.5200	0.1039	0.0815	0
17/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8725.9900	8844.2000	8.7260	8.8442	0
17/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	6.1200	4.0300	0.0061	0.0040	1,640
17/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10064.5700	10184.2500	10.0646	10.1843	0
17/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1.5500	0.9300	0.0016	0.0009	2,280
17/01/2025	2030 On 07-August-25			Bond Future	9.4102	9.3724	95.2070	95.3381	16
17/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	525.7100	522.0600	0.5257	0.5221	300
17/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2956.7800	2822.0300	2.9568	2.8220	0
17/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1127.7200	1168.3000	1.1277	1.1683	300
17/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1790.0700	1699.5500	1.7901	1.6996	0
17/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2291.8200	2373.9700	2.2918	2.3740	0
17/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	917.5600	868.6100	0.9176	0.8686	300
17/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4032.7500	4139.2800	4.0328	4.1393	1,054
17/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	410.0800	385.5100	0.4101	0.3855	0
17/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5865.4000	5984.2900	5.8654	5.9843	0
17/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	189.0200	176.8100	0.1890	0.1768	0
17/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	8888.4600	9010.9100	8.8885	9.0109	0
17/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	37.2500	28.6000	0.0373	0.0286	1,054
17/01/2025	2030 On 06-November-25			Bond Future	9.5124	9.4703	97.0582	97.1973	0
17/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	635.2000	624.1400	0.6352	0.6241	300
17/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3297.7400	3147.5200	3.2977	3.1475	0
17/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1234.5100	1238.0200	1.2345	1.2380	300
17/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	2206.5300	2070.8800	2.2065	2.0709	0
17/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1770.5400	1787.3600	1.7705	1.7874	0
17/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1679.4900	1557.1500	1.6795	1.5572	0
17/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	2899.1100	2942.2600	2.8991	2.9423	0
17/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	1046.7800	950.7700	1.0468	0.9508	300
17/01/2025	2030 On 05-February-26			Bond Future	9.6403	9.5940	94.9068	95.0521	0
17/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1655.1700	1676.2200	1.6552	1.6762	0
17/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2127.1900	2002.9600	2.1272	2.0030	0
17/01/2025	2032 On 06-February-25			Bond Future	9.9341	9.9144	94.5554	94.6495	113,132
17/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	11.7400	25.9900	0.0117	0.0260	800
17/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2496.6500	2416.8000	2.4967	2.4168	0

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17/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	603.2100	701.7600	0.6032	0.7018	800
17/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	670.4300	674.8800	0.6704	0.6749	0
17/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3186.3500	3288.1300	3.1864	3.2881	0
17/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	45.2600	52.9400	0.0453	0.0529	800
17/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8007.8800	8102.1400	8.0079	8.1021	0
17/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.2600	0.4200	0.0003	0.0004	0
17/01/2025	2032 On 08-May-25			Bond Future	10.0228	10.0015	92.2868	92.3852	62,925
17/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	457.8600	440.1600	0.4579	0.4402	300
17/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3390.7100	3274.6200	3.3907	3.2746	0
17/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	478.8200	461.1100	0.4788	0.4611	800
17/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3315.6500	3199.5500	3.3157	3.1996	0
17/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1250.0500	1242.5900	1.2501	1.2426	300
17/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1818.9200	1713.0700	1.8189	1.7131	0
17/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1293.5400	1286.9300	1.2935	1.2869	800
17/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1769.4200	1664.4200	1.7694	1.6644	0
17/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2223.8500	2235.0100	2.2239	2.2350	0
17/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	1046.0400	958.8100	1.0460	0.9588	300
17/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4359.4300	4409.0600	4.3594	4.4091	0
17/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	377.4800	328.7200	0.3775	0.3287	0
17/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4584.0400	4636.8500	4.5840	4.6369	0
17/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	340.8400	295.2600	0.3408	0.2953	800
17/01/2025	2032 On 07-August-25			Bond Future	10.1231	10.0990	94.1073	94.2157	0
17/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	733.2800	717.0300	0.7333	0.7170	300
17/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	4045.3000	3920.6400	4.0453	3.9206	0
17/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1543.1900	1537.1100	1.5432	1.5371	300
17/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2549.3600	2434.8700	2.5494	2.4349	0
17/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3311.6200	3334.5800	3.3116	3.3346	0
17/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1250.9600	1165.5100	1.2510	1.1655	300
17/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8235.0800	8311.0400	8.2351	8.3110	0
17/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	259.1000	226.6500	0.2591	0.2267	0
17/01/2025	2032 On 06-November-25			Bond Future	10.2392	10.2125	91.7754	91.8912	0
17/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	907.3300	921.5400	0.9073	0.9215	300
17/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4638.6400	4537.0500	4.6386	4.5371	0
17/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1680.4000	1729.9700	1.6804	1.7300	300

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17/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	3165.9200	3099.6900	3.1659	3.0997	0
17/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2842.3200	2924.1500	2.8423	2.9242	0
17/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2062.7900	2028.8200	2.0628	2.0288	0
17/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4149.6900	4244.5400	4.1497	4.2445	0
17/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1382.7800	1361.8300	1.3828	1.3618	300
17/01/2025	2032 On 05-February-26			Bond Future	10.3738	10.3448	93.5296	93.6509	0
17/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2360.8900	2333.1400	2.3609	2.3331	0
17/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3261.6900	3112.6400	3.2617	3.1126	0
17/01/2025	2033 On 06-February-25			Bond Future	128.4894	128.3219	128.4894	128.3219	6,217
17/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3549.3900	3381.9000	3.5494	3.3819	0
17/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2033 On 08-May-25			Bond Future	129.5891	129.4215	129.5891	129.4215	5,288
17/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1030.9100	1198.4700	1.0309	1.1985	0
17/01/2025	2033 On 07-August-25			Bond Future	132.1776	132.0179	132.1776	132.0179	0
17/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3527.5700	3367.8800	3.5276	3.3679	0
17/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2033 On 06-November-25			Bond Future	133.2456	133.0902	133.2456	133.0902	0
17/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	105.6400	0.0000	0.1056	0.0000	0
17/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	49.8200	0.0000	0.0498	0
17/01/2025	2033 On 05-February-26			Bond Future	135.8275	135.6738	135.8275	135.6738	0
17/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2947.4700	2793.8300	2.9475	2.7938	0
17/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2037 On 06-February-25			Bond Future	10.9968	10.9974	83.8514	83.8475	156,114
17/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9390.7700	9386.8800	9.3908	9.3869	0
17/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	0
17/01/2025	2037 On 08-May-25			Bond Future	11.1028	11.1031	85.5324	85.5306	16,284
17/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	598.8600	567.3400	0.5989	0.5673	300
17/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	4128.7500	4099.0000	4.1288	4.0990	0
17/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1668.6000	1625.6600	1.6686	1.6257	300
17/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	2256.2400	2215.0700	2.2562	2.2151	0
17/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3195.4900	3154.7800	3.1955	3.1548	0
17/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1198.2400	1159.3000	1.1982	1.1593	300

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17/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6544.2200	6519.2800	6.5442	6.5193	0
17/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	363.6500	340.4800	0.3637	0.3405	0
17/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7915.5900	7896.3500	7.9156	7.8964	15,000
17/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	226.5300	209.0600	0.2265	0.2091	0
17/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11337.0300	11328.6000	11.3370	11.3286	7,500
17/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	57.3100	50.6500	0.0573	0.0507	0
17/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11561.3700	11553.5000	11.5614	11.5535	7,500
17/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	51.0900	44.9900	0.0511	0.0450	0
17/01/2025	2037 On 07-August-25			Bond Future	11.2202	11.2192	82.9593	82.9650	15
17/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	722.6700	702.5700	0.7227	0.7026	2,541
17/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5839.3800	5813.6500	5.8394	5.8137	0
17/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	958.9100	935.9800	0.9589	0.9360	300
17/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	5113.4600	5084.9000	5.1135	5.0849	0
17/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1042.0800	1018.3200	1.0421	1.0183	2,341
17/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4898.9500	4869.5600	4.8990	4.8696	0
17/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1203.1000	1178.1200	1.2031	1.1781	200
17/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4527.7000	4497.0900	4.5277	4.4971	0
17/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2013.4700	1985.6200	2.0135	1.9856	300
17/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3253.8400	3220.3600	3.2538	3.2204	0
17/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2201.2000	2173.3100	2.2012	2.1733	0
17/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3044.4800	3010.9600	3.0445	3.0110	2,541
17/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3264.5400	3238.1000	3.2645	3.2381	0
17/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2161.2500	2129.1800	2.1613	2.1292	2,541
17/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4694.4400	4669.6500	4.6944	4.6697	0
17/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1443.4900	1413.0700	1.4435	1.4131	2,541
17/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	4732.5300	4707.6600	4.7325	4.7077	0
17/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1428.9100	1398.4100	1.4289	1.3984	300
17/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6071.4800	6049.9900	6.0715	6.0500	0
17/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1006.1100	978.9900	1.0061	0.9790	2,541
17/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9605.3700	9593.4500	9.6054	9.5935	0
17/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	418.5900	401.0400	0.4186	0.4010	0
17/01/2025	2037 On 06-November-25			Bond Future	11.3398	11.3379	84.5719	84.5824	0
17/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1298.3300	1309.6400	1.2983	1.3096	300
17/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	6072.9800	6073.7900	6.0730	6.0738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2334.6700	2347.4000	2.3347	2.3474	300
17/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	4221.8400	4224.0700	4.2218	4.2241	0
17/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4165.7300	4177.5300	4.1657	4.1775	0
17/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2600.5700	2601.8700	2.6006	2.6019	0
17/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6029.3700	6039.6700	6.0294	6.0397	0
17/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1711.3100	1711.1100	1.7113	1.7111	300
17/01/2025	2037 On 05-February-26			Bond Future	11.4738	11.4713	81.9305	81.9441	0
17/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2416.8000	2391.2600	2.4168	2.3913	1,970
17/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5568.1800	5528.9500	5.5682	5.5290	0
17/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3124.5400	3096.3300	3.1245	3.0963	0
17/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4607.7700	4565.8700	4.6078	4.5659	0
17/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6412.0500	6388.3600	6.4121	6.3884	0
17/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2302.8400	2265.4600	2.3028	2.2655	1,970
17/01/2025	2038 On 06-February-25			Bond Future	138.3049	138.3245	138.3049	138.3245	2,622
17/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3074.9200	3094.4600	3.0749	3.0945	0
17/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2038 On 08-May-25			Bond Future	141.1116	141.1352	141.1116	141.1352	768
17/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1431.5900	1455.1600	1.4316	1.4552	0
17/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2038 On 07-August-25			Bond Future	141.8046	141.8407	141.8046	141.8407	0
17/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2244.6400	2280.6600	2.2446	2.2807	0
17/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2038 On 06-November-25			Bond Future	144.5968	144.6419	144.5968	144.6419	0
17/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	716.7800	761.8500	0.7168	0.7619	0
17/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2038 On 05-February-26			Bond Future	145.2348	145.2858	145.2348	145.2858	0
17/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2034.8200	2085.7600	2.0348	2.0858	0
17/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2040 On 06-February-25			Bond Future	11.2822	11.2829	83.9506	83.9461	66,209
17/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	248.9500	239.0400	0.2490	0.2390	780
17/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2043.1400	2037.7300	2.0431	2.0377	0
17/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2718.6600	2708.7700	2.7187	2.7088	0
17/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	164.1700	158.7800	0.1642	0.1588	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5470.3100	5465.1000	5.4703	5.4651	0
17/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	11.5800	10.8700	0.0116	0.0109	780
17/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9525.3300	9520.8200	9.5253	9.5208	0
17/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0900	0.0800	0.0001	0.0001	0
17/01/2025	2040 On 08-May-25			Bond Future	11.3897	11.3901	85.6335	85.6311	10,314
17/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7448.4000	7456.2000	7.4484	7.4562	0
17/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	314.4200	324.6200	0.3144	0.3246	0
17/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8033.5700	8040.1500	8.0336	8.0402	15,000
17/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	259.3100	268.2900	0.2593	0.2683	0
17/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11337.6800	11329.9100	11.3377	11.3299	7,500
17/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	87.5500	82.1800	0.0876	0.0822	0
17/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11672.1600	11661.6600	11.6722	11.6617	7,500
17/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	78.3900	70.2900	0.0784	0.0703	0
17/01/2025	2040 On 07-August-25			Bond Future	11.5078	11.5070	82.8118	82.8168	16
17/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10259.7800	10245.2100	10.2598	10.2452	0
17/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	470.2000	450.6100	0.4702	0.4506	0
17/01/2025	2040 On 06-November-25			Bond Future	11.6273	11.6256	84.4214	84.4312	0
17/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4166.1000	4267.8500	4.1661	4.2679	0
17/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2918.2700	3010.2300	2.9183	3.0102	0
17/01/2025	2040 On 05-February-26			Bond Future	11.7601	11.7579	81.5263	81.5393	0
17/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3419.1400	3387.6000	3.4191	3.3876	0
17/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	5013.2100	4968.7000	5.0132	4.9687	0
17/01/2025	2044 On 06-February-25			Bond Future	11.3963	11.3970	79.8749	79.8704	70,765
17/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	6.0400	6.6100	0.0060	0.0066	8,825
17/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5042.3700	5047.4400	5.0424	5.0474	0
17/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	298.0300	312.3300	0.2980	0.3123	8,825
17/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1905.8000	1924.6000	1.9058	1.9246	0
17/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1278.8700	1298.3900	1.2789	1.2984	0
17/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	617.0600	641.0800	0.6171	0.6411	8,825
17/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3793.1200	3796.8100	3.7931	3.7968	422
17/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	62.5900	70.7800	0.0626	0.0708	0
17/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6612.4300	6608.8200	6.6124	6.6088	422
17/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	3.5000	4.3900	0.0035	0.0044	0
17/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9415.9300	9411.4800	9.4159	9.4115	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	0
17/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13062.6000	13058.1000	13.0626	13.0581	0
17/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
17/01/2025	2044 On 08-May-25		Call	Bond Future	0.3100	0.2200	0.0003	0.0002	0
17/01/2025	2044 On 08-May-25			Bond Future	11.4992	11.4996	81.4761	81.4736	8,717
17/01/2025	2044 On 08-May-25		Put	Bond Future	18524.2000	18526.5800	18.5242	18.5266	0
17/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	682.2300	647.0400	0.6822	0.6470	2,490
17/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4487.0600	4454.3400	4.4871	4.4543	0
17/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2692.9400	2648.3200	2.6929	2.6483	0
17/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1748.4300	1706.2800	1.7484	1.7063	2,490
17/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5959.9700	5928.8800	5.9600	5.9289	0
17/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	577.8800	549.2600	0.5779	0.5493	2,490
17/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7504.9700	7480.4700	7.5050	7.4805	0
17/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	353.6800	331.6500	0.3537	0.3317	0
17/01/2025	2044 On 07-August-25			Bond Future	11.6118	11.6111	78.6977	78.7022	10
17/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10197.9900	10183.8900	10.1980	10.1839	0
17/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	538.2600	519.6800	0.5383	0.5197	0
17/01/2025	2044 On 06-November-25			Bond Future	11.7251	11.7236	80.2272	80.2363	0
17/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4117.3000	4137.0900	4.1173	4.1371	0
17/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3178.8900	3189.5700	3.1789	3.1896	0
17/01/2025	2044 On 05-February-26			Bond Future	11.8503	11.8483	77.3771	77.3893	0
17/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3494.0600	3467.3400	3.4941	3.4673	0
17/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5269.6200	5230.7700	5.2696	5.2308	0
17/01/2025	2046 On 06-February-25			Bond Future	120.2839	120.4791	120.2839	120.4791	15,667
17/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6273.9100	6469.1300	6.2739	6.4691	0
17/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2046 On 08-May-25			Bond Future	120.5115	120.7137	120.5115	120.7137	4,378
17/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1458.4700	1256.2700	1.4585	1.2563	0
17/01/2025	2046 On 07-August-25			Bond Future	122.9184	123.1349	122.9184	123.1349	0
17/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4228.3700	4444.9200	4.2284	4.4449	0
17/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2046 On 06-November-25			Bond Future	123.0835	123.3113	123.0835	123.3113	0
17/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2326.5200	2098.7200	2.3265	2.0987	0
17/01/2025	2046 On 05-February-26			Bond Future	125.4671	125.7036	125.4671	125.7036	0
17/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3817.0600	4053.6400	3.8171	4.0536	0
17/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2050 On 06-February-25			Bond Future	119.4989	119.7161	119.4989	119.7161	14,789
17/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3898.9200	4116.1400	3.8989	4.1161	0
17/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2050 On 08-May-25			Bond Future	121.9239	122.1487	121.9239	122.1487	2,035
17/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	763.8600	988.6900	0.7639	0.9887	0
17/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2050 On 07-August-25			Bond Future	121.9915	122.2313	121.9915	122.2313	0
17/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2101.4600	2341.3000	2.1015	2.3413	0
17/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	2050 On 06-November-25			Bond Future	124.3935	124.6449	124.3935	124.6449	0
17/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	224.8700	0.0000	0.2249	0
17/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	26.5300	0.0000	0.0265	0.0000	0
17/01/2025	2050 On 05-February-26			Bond Future	124.3920	124.6524	124.3920	124.6524	0
17/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1571.9800	1832.3900	1.5720	1.8324	0
17/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	AL37 On 06-February-25			Index Future	1066.8020	1067.9480	1066.8020	1,067.9480	0
17/01/2025	AL37 On 08-May-25			Index Future	1088.1870	1089.3840	1088.1870	1,089.3840	0
17/01/2025	AL37 On 07-August-25			Index Future	1109.6660	1110.9820	1109.6660	1,110.9820	0
17/01/2025	AL37 On 06-November-25			Index Future	1131.2750	1132.6800	1131.2750	1,132.6800	0
17/01/2025	AL37 On 05-February-26			Index Future	1152.9590	1154.4330	1152.9590	1,154.4330	0
17/01/2025	AL7T On 06-February-25			Index Future	1277.2500	1277.8330	1277.2500	1,277.8330	0
17/01/2025	AL7T On 08-May-25			Index Future	1302.8540	1303.4820	1302.8540	1,303.4820	0
17/01/2025	AL7T On 07-August-25			Index Future	1328.5700	1329.3240	1328.5700	1,329.3240	0
17/01/2025	AL7T On 06-November-25			Index Future	1354.4420	1355.2870	1354.4420	1,355.2870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	AL7T On 05-February-26			Index Future	1380.4030	1381.3150	1380.4030	1,381.3150	0
17/01/2025	ALBI On 06-February-25			Index Future	1099.2400	1099.4920	1099.2400	1,099.4920	98
17/01/2025	ALBI On 08-May-25			Index Future	1121.2760	1121.5620	1121.2760	1,121.5620	0
17/01/2025	ALBI On 07-August-25			Index Future	1143.4080	1143.7970	1143.4080	1,143.7970	0
17/01/2025	ALBI On 06-November-25			Index Future	1165.6740	1166.1370	1165.6740	1,166.1370	0
17/01/2025	ALBI On 05-February-26			Index Future	1188.0170	1188.5320	1188.0170	1,188.5320	0
17/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	ES33 On 06-February-25			Bond Future	11.2639	11.2598	82.6949	82.7139	0
17/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8963.2600	8982.3000	8.9633	8.9823	0
17/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES33 On 08-May-25			Bond Future	11.3927	11.3880	80.5736	80.5950	0
17/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5801.5800	5823.0500	5.8016	5.8231	0
17/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES33 On 07-August-25			Bond Future	11.5336	11.5271	82.1824	82.2113	0
17/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8377.7900	8406.6800	8.3778	8.4067	0
17/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES33 On 06-November-25			Bond Future	11.6939	11.6861	80.0027	80.0368	0
17/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1352.4600	1386.5200	1.3525	1.3865	0
17/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES33 On 05-February-26			Bond Future	11.8763	11.8674	81.5496	81.5871	0
17/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1645.8400	1608.3300	1.6458	1.6083	0
17/01/2025	ES42 On 06-February-25			Bond Future	11.7496	11.7454	78.7399	78.7646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10346.4000	10371.1200	10.3464	10.3711	0
17/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES42 On 08-May-25			Bond Future	11.8642	11.8596	76.0707	76.0979	0
17/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7439.8100	7467.0300	7.4398	7.4670	0
17/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES42 On 07-August-25			Bond Future	11.9844	11.9784	77.5888	77.6232	0
17/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9316.5900	9351.0400	9.3166	9.3510	0
17/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES42 On 06-November-25			Bond Future	12.1161	12.1091	74.8497	74.8892	0
17/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1515.7600	1555.2600	1.5158	1.5553	0
17/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES42 On 05-February-26			Bond Future	12.2579	12.2501	76.2948	76.3376	0
17/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2304.9100	2262.0800	2.3049	2.2621	0
17/01/2025	GOVI On 06-February-25			GOVI	1082.4630	1082.7360	1082.4630	1,082.7360	316
17/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1104630.0000	1107360.0000	110.4630	110.7360	0
17/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	GOVI On 08-May-25			GOVI	1104.1630	1104.4690	1104.1630	1,104.4690	327
17/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	821630.0000	824690.0000	82.1630	82.4690	0
17/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	GOVI On 07-August-25			GOVI	1125.9570	1126.3660	1125.9570	1,126.3660	0
17/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1149570.0000	1153660.0000	114.9570	115.3660	0
17/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	GOVI On 06-November-25			GOVI	1147.8830	1148.3650	1147.8830	1,148.3650	0
17/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	358830.0000	363650.0000	35.8830	36.3650	0
17/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	GOVI On 05-February-26			GOVI	1169.8860	1170.4190	1169.8860	1,170.4190	0
17/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	198860.0000	204190.0000	19.8860	20.4190	0
17/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/01/2025	IGOV On 06-February-25			Index Future	372.6020	372.8560	372.6020	372.8560	206
17/01/2025	IGOV On 08-May-25			Index Future	380.1630	380.4320	380.1630	380.4320	680
17/01/2025	IGOV On 07-August-25			Index Future	387.7570	388.0650	387.7570	388.0650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	IGOV On 06-November-25			Index Future	395.3960	395.7320	395.3960	395.7320	0
17/01/2025	IGOV On 05-February-26			Index Future	403.0620	403.4190	403.0620	403.4190	0
17/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
17/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
17/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/01/2025	R033 On 06-February-25			Bond Future	10.1453	10.1206	102.8653	102.9997	12,012
17/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1422.9400	1512.7500	1.4229	1.5128	0
17/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	428.1500	383.5800	0.4282	0.3836	0
17/01/2025	R033 On 08-May-25			Bond Future	10.2394	10.2129	99.8789	100.0185	0
17/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2012.5600	2035.0800	2.0126	2.0351	0
17/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1535.6100	1418.4900	1.5356	1.4185	0
17/01/2025	R033 On 07-August-25			Bond Future	10.3443	10.3149	101.8491	102.0002	0
17/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2312.5900	2341.1600	2.3126	2.3412	0
17/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2386.1200	2263.5500	2.3861	2.2636	0
17/01/2025	R033 On 06-November-25			Bond Future	10.4641	10.4320	98.7845	98.9444	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2432.6300	2533.8200	2.4326	2.5338	0
17/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3103.5400	3044.9100	3.1035	3.0449	0
17/01/2025	R033 On 05-February-26			Bond Future	10.6010	10.5666	100.6722	100.8385	0
17/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	2985.1500	3014.0700	2.9852	3.0141	0
17/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3522.7700	3385.3900	3.5228	3.3854	0
17/01/2025	R035 On 06-February-25			Bond Future	10.5618	10.5625	93.7186	93.7149	91,432
17/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	71.4600	66.3400	0.0715	0.0663	15,000
17/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2742.4300	2741.0000	2.7424	2.7410	0
17/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	200.1300	191.1100	0.2001	0.1911	100
17/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1933.7000	1928.3700	1.9337	1.9284	0
17/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	308.5400	298.0000	0.3085	0.2980	1,000
17/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1578.2200	1571.3700	1.5782	1.5714	0
17/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1087.0600	1074.8400	1.0871	1.0748	0
17/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	588.9100	580.3800	0.5889	0.5804	1,100
17/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3063.0800	3056.0100	3.0631	3.0560	0
17/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	80.6300	77.2500	0.0806	0.0773	7,500
17/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4083.9700	4078.7700	4.0840	4.0788	0
17/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	27.5800	26.0700	0.0276	0.0261	1,100
17/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9697.5400	9693.8500	9.6975	9.6939	0
17/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
17/01/2025	R035 On 08-May-25			Bond Future	10.6559	10.6561	91.0874	91.0859	22,585
17/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	583.4600	585.2300	0.5835	0.5852	300
17/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3860.7900	3864.0000	3.8608	3.8640	0
17/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1268.8900	1283.0000	1.2689	1.2830	150
17/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2478.8000	2494.3500	2.4788	2.4944	0
17/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1631.2500	1648.0200	1.6313	1.6480	300
17/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	2053.9200	2072.1300	2.0539	2.0721	0
17/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2821.7100	2840.3800	2.8217	2.8404	0
17/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1207.7500	1227.8600	1.2078	1.2279	150
17/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3042.3200	3060.3400	3.0423	3.0603	0
17/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	1103.9900	1123.4500	1.1040	1.1235	300
17/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4866.6700	4878.7400	4.8667	4.8787	400
17/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	546.6700	560.1800	0.5467	0.5602	0
17/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5924.4400	5932.3500	5.9244	5.9324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	370.1900	379.5400	0.3702	0.3795	150
17/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6284.6600	6291.4800	6.2847	6.2915	0
17/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	324.4200	332.6800	0.3244	0.3327	0
17/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10510.0200	10502.6200	10.5100	10.5026	0
17/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	68.6400	62.6800	0.0686	0.0627	400
17/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13423.7200	13419.9900	13.4237	13.4200	0
17/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	14.1400	11.8500	0.0141	0.0119	400
17/01/2025	R035 On 07-August-25			Bond Future	10.7606	10.7594	92.8847	92.8911	0
17/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	975.1400	949.4800	0.9751	0.9495	300
17/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4778.0400	4745.9700	4.7780	4.7460	0
17/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2033.4100	2004.0000	2.0334	2.0040	300
17/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	3021.6700	2985.8500	3.0217	2.9859	0
17/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4479.9800	4453.2600	4.4800	4.4533	0
17/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1405.5700	1372.4400	1.4056	1.3724	300
17/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9862.3600	9851.1500	9.8624	9.8512	0
17/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	349.4000	331.7800	0.3494	0.3318	0
17/01/2025	R035 On 06-November-25			Bond Future	10.8807	10.8785	90.1844	90.1960	0
17/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1244.9700	1278.8600	1.2450	1.2789	300
17/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5634.6900	5656.9600	5.6347	5.6570	0
17/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2244.5100	2304.4500	2.2445	2.3045	300
17/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3859.7800	3908.1000	3.8598	3.9081	0
17/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3237.7000	3308.9400	3.2377	3.3089	250
17/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2870.6800	2930.3000	2.8707	2.9303	0
17/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4011.9900	4086.0000	4.0120	4.0860	0
17/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2338.5500	2400.9400	2.3386	2.4009	0
17/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	4854.1000	4927.2500	4.8541	4.9273	0
17/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1900.1200	1961.6500	1.9001	1.9617	250
17/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5641.0200	5710.5500	5.6410	5.7106	0
17/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1581.1200	1639.0300	1.5811	1.6390	300
17/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6689.9300	6752.6700	6.6899	6.7527	0
17/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1250.2400	1301.3600	1.2502	1.3014	250
17/01/2025	R035 On 05-February-26			Bond Future	11.0171	11.0142	91.9088	91.9239	0
17/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3021.3600	2995.4800	3.0214	2.9955	0
17/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4207.0700	4166.1300	4.2071	4.1661	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R038 On 06-February-25			Bond Future	11.0685	11.0693	102.6515	102.6462	9,232
17/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1669.8900	1655.7700	1.6699	1.6558	0
17/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	517.9600	509.1300	0.5180	0.5091	0
17/01/2025	R038 On 08-May-25			Bond Future	11.1764	11.1768	99.2189	99.2161	2,395
17/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2465.8700	2494.0700	2.4659	2.4941	0
17/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2044.4700	2075.4600	2.0445	2.0755	0
17/01/2025	R038 On 07-August-25			Bond Future	11.2928	11.2919	101.1760	101.1819	0
17/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2900.4500	2868.8100	2.9005	2.8688	0
17/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3245.0500	3207.5400	3.2451	3.2075	0
17/01/2025	R038 On 06-November-25			Bond Future	11.4208	11.4190	97.6567	97.6683	0
17/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2368.4500	2458.2600	2.3685	2.4583	1,770
17/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5239.0700	5317.2800	5.2391	5.3173	0
17/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3122.8900	3225.2000	3.1229	3.2252	0
17/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4285.6000	4376.3100	4.2856	4.3763	0
17/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7334.3300	7429.7500	7.3343	7.4298	0
17/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1784.6100	1868.4300	1.7846	1.8684	1,770
17/01/2025	R038 On 05-February-26			Bond Future	11.5617	11.5593	99.5222	99.5374	0
17/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4110.9300	4079.4500	4.1109	4.0795	0
17/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4874.0500	4827.3000	4.8741	4.8273	0
17/01/2025	R053 On 06-February-25			Bond Future	11.3057	11.3165	106.9445	106.8512	2,213
17/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12564.4500	12471.1000	12.5645	12.4711	0
17/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.2300	0.2400	0.0002	0.0002	0
17/01/2025	R053 On 08-May-25			Bond Future	11.4000	11.4109	103.2206	103.1282	10,443
17/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10100.7500	9992.2900	10.1008	9.9923	0
17/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	447.3500	431.3200	0.4474	0.4313	0
17/01/2025	R053 On 07-August-25			Bond Future	11.5006	11.5108	105.2566	105.1714	0
17/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13180.3600	13085.6100	13.1804	13.0856	0
17/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	757.8200	748.3000	0.7578	0.7483	0
17/01/2025	R053 On 06-November-25			Bond Future	11.6097	11.6196	101.4382	101.3571	0
17/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5504.0300	5473.8100	5.5040	5.4738	0
17/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4280.1300	4331.0400	4.2801	4.3310	0
17/01/2025	R053 On 05-February-26			Bond Future	11.7281	11.7379	103.3756	103.2966	0
17/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4526.1300	4504.5800	4.5261	4.5046	0
17/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6484.3000	6541.8000	6.4843	6.5418	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R186 On 06-February-25			Bond Future	8.3636	8.3676	105.0837	105.0768	178,316
17/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1146.9800	1138.2700	1.1470	1.1383	0
17/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2.4000	0.6100	0.0024	0.0006	0
17/01/2025	R186 On 08-May-25			Bond Future	8.4088	8.4117	107.1902	107.1859	19,834
17/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	422.9000	394.2200	0.4229	0.3942	0
17/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	330.7600	306.3600	0.3308	0.3064	0
17/01/2025	R186 On 07-August-25			Bond Future	8.4914	8.4877	103.9955	104.0003	0
17/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1137.5300	1131.1700	1.1375	1.1312	1,983
17/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	209.2000	198.1100	0.2092	0.1981	0
17/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1637.6200	1631.0400	1.6376	1.6310	0
17/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	129.2200	117.9100	0.1292	0.1179	0
17/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2292.2200	2289.4300	2.2922	2.2894	0
17/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	71.4700	63.9500	0.0715	0.0640	1,983
17/01/2025	R186 On 06-November-25			Bond Future	8.6340	8.6238	106.0178	106.0286	447
17/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	208.9900	210.3000	0.2090	0.2103	0
17/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	742.1000	732.6000	0.7421	0.7326	0
17/01/2025	R186 On 05-February-26			Bond Future	8.9094	8.8916	102.7374	102.7520	0
17/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	256.7700	260.9800	0.2568	0.2610	0
17/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	651.7700	641.3200	0.6518	0.6413	0
17/01/2025	R202 On 06-February-25			Bond Future	268.2170	268.6538	268.2170	268.6538	844
17/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1427.0400	1863.7600	1.4270	1.8638	0
17/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R202 On 08-May-25			Bond Future	273.6600	274.1126	273.6600	274.1126	617
17/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1349.9700	1802.5600	1.3500	1.8026	0
17/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R202 On 07-August-25			Bond Future	273.8916	274.3763	273.8916	274.3763	0
17/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	2291.6100	2776.2900	2.2916	2.7763	0
17/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R202 On 06-November-25			Bond Future	279.2849	279.7951	279.2849	279.7951	0
17/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3644.8600	4155.0900	3.6449	4.1551	0
17/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R202 On 05-February-26			Bond Future	279.3615	279.8909	279.3615	279.8909	0
17/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1541.5300	2070.8500	1.5415	2.0709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R209 On 06-February-25			Bond Future	10.7953	10.7909	73.2427	73.2650	10,256
17/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7734.7900	7757.1400	7.7348	7.7571	0
17/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
17/01/2025	R209 On 08-May-25			Bond Future	10.8886	10.8837	71.5562	71.5809	6,367
17/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5137.3200	5167.9100	5.1373	5.1679	0
17/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	360.8900	366.7900	0.3609	0.3668	0
17/01/2025	R209 On 07-August-25			Bond Future	10.9899	10.9835	72.9679	72.9993	0
17/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8087.2900	8098.6400	8.0873	8.0986	0
17/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	397.6800	377.5900	0.3977	0.3776	0
17/01/2025	R209 On 06-November-25			Bond Future	11.1018	11.0943	71.2339	71.2700	0
17/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3300.8200	3323.6300	3.3008	3.3236	0
17/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2496.1800	2482.8200	2.4962	2.4828	0
17/01/2025	R209 On 05-February-26			Bond Future	11.2257	11.2173	72.5956	72.6349	0
17/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2672.3300	2659.0500	2.6723	2.6591	0
17/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4088.5800	4035.9500	4.0886	4.0360	0
17/01/2025	R210 On 06-February-25			Bond Future	243.1839	243.3655	243.1839	243.3655	991
17/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3573.9200	3755.5100	3.5739	3.7555	0
17/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R210 On 08-May-25			Bond Future	244.7637	244.9552	244.7637	244.9552	300
17/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3266.3200	3074.8400	3.2663	3.0748	0
17/01/2025	R210 On 07-August-25			Bond Future	249.6522	249.8688	249.6522	249.8688	0
17/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1212.2100	1428.8000	1.2122	1.4288	0
17/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R210 On 06-November-25			Bond Future	251.1501	251.3849	251.1501	251.3849	0
17/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	989.9400	755.0800	0.9899	0.7551	0
17/01/2025	R210 On 05-February-26			Bond Future	256.0151	256.2636	256.0151	256.2636	0
17/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2915.0500	3163.5800	2.9151	3.1636	0
17/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/01/2025	R213 On 06-February-25			Bond Future	9.6231	9.6032	91.3466	91.4297	100,748
17/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6850.4200	6933.4700	6.8504	6.9335	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.4100	0.3700	0.0004	0.0004	0
17/01/2025	R213 On 08-May-25			Bond Future	9.7008	9.6792	89.6206	89.7076	0
17/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3575.1800	3643.2300	3.5752	3.6432	0
17/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	344.3500	325.3600	0.3444	0.3254	0
17/01/2025	R213 On 07-August-25			Bond Future	9.7918	9.7671	91.3891	91.4857	0
17/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7128.8400	7195.7900	7.1288	7.1958	0
17/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	206.7900	177.2000	0.2068	0.1772	0
17/01/2025	R213 On 06-November-25			Bond Future	9.9048	9.8772	89.6123	89.7158	0
17/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2308.4800	2367.1300	2.3085	2.3671	0
17/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1765.8100	1720.9100	1.7658	1.7209	0
17/01/2025	R213 On 05-February-26			Bond Future	10.0405	10.0103	91.3266	91.4353	0
17/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1990.1600	1977.6700	1.9902	1.9777	0
17/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2533.7500	2412.5400	2.5338	2.4125	0
17/01/2025	R214 On 06-February-25			Bond Future	11.1959	11.1916	68.2964	68.3197	18,350
17/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2955.4500	2984.0200	2.9555	2.9840	521
17/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	66.6300	71.8400	0.0666	0.0718	0
17/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5337.1200	5361.1200	5.3371	5.3611	521
17/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	3.7500	4.3900	0.0038	0.0044	0
17/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7455.9300	7479.3400	7.4559	7.4793	0
17/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.1800	0.2300	0.0002	0.0002	0
17/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11367.0700	11390.4300	11.3671	11.3904	0
17/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
17/01/2025	R214 On 08-May-25			Bond Future	11.2861	11.2813	66.3624	66.3879	3,232
17/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5884.7300	5885.5300	5.8847	5.8855	0
17/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	336.6700	311.9600	0.3367	0.3120	0
17/01/2025	R214 On 07-August-25			Bond Future	11.3840	11.3780	67.6718	67.7036	0
17/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8043.1700	8090.9700	8.0432	8.0910	0
17/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	458.3700	474.3600	0.4584	0.4744	0
17/01/2025	R214 On 06-November-25			Bond Future	11.4927	11.4857	65.6872	65.7233	0
17/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3413.7700	3439.2400	3.4138	3.4392	0
17/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2658.8600	2648.2300	2.6589	2.6482	0
17/01/2025	R214 On 05-February-26			Bond Future	11.6129	11.6052	66.9432	66.9823	0
17/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2748.4300	2735.1000	2.7484	2.7351	0
17/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4580.3500	4527.9100	4.5804	4.5279	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	R248 On 06-February-25			Bond Future	11.3465	11.3523	82.8682	82.8296	261,827
17/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.1600	0.1100	0.0002	0.0001	660
17/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7524.8300	7563.3000	7.5248	7.5633	0
17/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	183.3100	170.0800	0.1833	0.1701	660
17/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2548.4400	2573.7300	2.5484	2.5737	0
17/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2533.2800	2495.1000	2.5333	2.4951	0
17/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	239.4600	239.8000	0.2395	0.2398	660
17/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8252.7200	8214.1800	8.2527	8.2142	0
17/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.9500	0.9300	0.0010	0.0009	0
17/01/2025	R248 On 08-May-25			Bond Future	11.4392	11.4449	80.0829	80.0456	209,066
17/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7416.1400	7359.9100	7.4161	7.3599	0
17/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	389.7600	370.8500	0.3898	0.3709	0
17/01/2025	R248 On 07-August-25			Bond Future	11.5396	11.5444	81.6630	81.6320	0
17/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10209.0700	10164.6800	10.2091	10.1647	0
17/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	580.0500	566.7200	0.5801	0.5667	0
17/01/2025	R248 On 06-November-25			Bond Future	11.6504	11.6547	78.8077	78.7805	0
17/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	3969.1500	4058.5800	3.9692	4.0586	0
17/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3403.6700	3520.2800	3.4037	3.5203	0
17/01/2025	R248 On 05-February-26			Bond Future	11.7727	11.7767	80.3141	80.2892	0
17/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3408.9500	3386.8400	3.4090	3.3868	0
17/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5402.3600	5405.1900	5.4024	5.4052	0
17/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0