



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 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
27/01/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	2029 On 06-February-25			Bond Future	133.9202	134.0406	133.9202	134.0406	4,809
27/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1520.1700	1640.5800	1.5202	1.6406	0
27/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2029 On 08-May-25			Bond Future	135.2274	135.3500	135.2274	135.3500	4,588
27/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2622.6300	2500.0100	2.6226	2.5000	0
27/01/2025	2029 On 07-August-25			Bond Future	137.9398	138.0645	137.9398	138.0645	0
27/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	529.8300	654.5300	0.5298	0.6545	0
27/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2029 On 06-November-25			Bond Future	139.2321	139.3591	139.2321	139.3591	68
27/01/2025	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
27/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	557.9100	430.8700	0.5579	0.4309	0
27/01/2025	2029 On 05-February-26			Bond Future	141.9661	142.0952	141.9661	142.0952	0
27/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1856.0900	1985.1800	1.8561	1.9852	0
27/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2030 On 06-February-25			Bond Future	9.1339	9.0185	95.7883	96.2297	109,245
27/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	13.3700	63.7100	0.0134	0.0637	800
27/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1764.9700	1373.9000	1.7650	1.3739	0
27/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	476.0200	812.5100	0.4760	0.8125	800
27/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	300.2200	195.3000	0.3002	0.1953	0
27/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2098.8100	2539.1200	2.0988	2.5391	0
27/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	5.2600	4.1600	0.0053	0.0042	800
27/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5682.2600	6123.6700	5.6823	6.1237	0
27/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2030 On 08-May-25			Bond Future	9.2044	9.0816	97.7052	98.1554	54,761
27/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	389.7800	526.0700	0.3898	0.5261	800
27/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2330.2900	2016.4600	2.3303	2.0165	0
27/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	427.0500	571.9700	0.4271	0.5720	300
27/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2217.8300	1912.6300	2.2178	1.9126	0
27/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	701.7500	900.0200	0.7018	0.9000	1,320
27/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1637.0700	1385.2200	1.6371	1.3852	0
27/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1077.8700	1330.5900	1.0779	1.3306	800
27/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1166.9600	969.5600	1.1670	0.9696	0
27/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1153.5100	1415.3900	1.1535	1.4154	300
27/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1096.3600	908.1200	1.0964	0.9081	0
27/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1648.2200	1958.9100	1.6482	1.9589	680
27/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	755.5100	616.0800	0.7555	0.6161	0
27/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1865.5900	2193.1500	1.8656	2.1932	0
27/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	648.3800	525.8200	0.6484	0.5258	300
27/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2928.7700	3313.1600	2.9288	3.3132	0
27/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	321.0900	255.3600	0.3211	0.2554	0
27/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3105.8100	3496.7100	3.1058	3.4967	0
27/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	286.4600	227.2400	0.2865	0.2272	800
27/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4092.9600	4509.9500	4.0930	4.5100	1,640
27/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	154.6900	121.5600	0.1547	0.1216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5317.6800	5751.9900	5.3177	5.7520	2,280
27/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	72.2300	56.4200	0.0722	0.0564	0
27/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9130.6800	9580.1500	9.1307	9.5802	0
27/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2.6800	2.0300	0.0027	0.0020	1,640
27/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10471.7300	10921.7000	10.4717	10.9217	0
27/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.5800	0.4300	0.0006	0.0004	2,280
27/01/2025	2030 On 07-August-25			Bond Future	9.2881	9.1570	95.6314	96.0901	46
27/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	615.1300	768.2800	0.6151	0.7683	300
27/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2621.7900	2316.1900	2.6218	2.3162	0
27/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1315.6000	1559.1000	1.3156	1.5591	300
27/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1553.5400	1338.2900	1.5535	1.3383	0
27/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2577.3200	2913.1000	2.5773	2.9131	0
27/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	778.6500	655.6800	0.7787	0.6557	300
27/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4387.6400	4788.2800	4.3876	4.7883	1,054
27/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	340.5600	282.4500	0.3406	0.2825	0
27/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6254.4300	6686.0700	6.2544	6.6861	0
27/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	153.6400	126.5300	0.1536	0.1265	0
27/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9299.5500	9753.4300	9.2996	9.7534	0
27/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	23.9300	19.0600	0.0239	0.0191	1,054
27/01/2025	2030 On 06-November-25			Bond Future	9.3803	9.2401	97.4958	97.9631	0
27/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	749.4800	906.9800	0.7495	0.9070	300
27/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2974.4200	2664.5400	2.9744	2.6645	0
27/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1437.1000	1670.5900	1.4371	1.6706	300
27/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1971.5200	1737.6300	1.9715	1.7376	0
27/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2020.9000	2300.0100	2.0209	2.3000	0
27/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1492.2500	1303.9800	1.4923	1.3040	0
27/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3211.3700	3553.8600	3.2114	3.5539	0
27/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	921.4400	796.5500	0.9214	0.7966	300
27/01/2025	2030 On 05-February-26			Bond Future	9.4901	9.3394	95.3785	95.8547	0
27/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1903.9100	2163.7500	1.9039	2.1638	0
27/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1904.2600	1687.9500	1.9043	1.6880	0
27/01/2025	2032 On 06-February-25			Bond Future	9.8211	9.7112	95.0947	95.6224	55,519
27/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	11.5000	64.8000	0.0115	0.0648	800
27/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1957.1300	1482.7000	1.9571	1.4827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	766.4500	1200.8800	0.7665	1.2009	800
27/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	294.3900	201.0900	0.2944	0.2011	0
27/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3683.3800	4211.5400	3.6834	4.2115	0
27/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	3.0100	3.4400	0.0030	0.0034	800
27/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8546.9000	9074.6300	8.5469	9.0746	0
27/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2032 On 08-May-25			Bond Future	9.9047	9.7894	92.8337	93.3719	122,232
27/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	550.5700	723.0500	0.5506	0.7231	300
27/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2936.4600	2570.8100	2.9365	2.5708	0
27/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	576.4200	754.1500	0.5764	0.7542	800
27/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2866.2900	2505.8900	2.8663	2.5059	0
27/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1477.5700	1786.8900	1.4776	1.7869	300
27/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1499.4800	1270.6700	1.4995	1.2707	0
27/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1526.6700	1841.2400	1.5267	1.8412	800
27/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1455.5900	1232.0300	1.4556	1.2320	0
27/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2553.4700	2951.6200	2.5535	2.9516	0
27/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	828.7000	688.7200	0.8287	0.6887	300
27/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4806.9400	5293.6400	4.8069	5.2936	0
27/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	278.0300	226.6000	0.2780	0.2266	0
27/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5039.4700	5531.2700	5.0395	5.5313	0
27/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	249.3100	202.9800	0.2493	0.2030	800
27/01/2025	2032 On 07-August-25			Bond Future	9.9973	9.8762	94.6731	95.2217	0
27/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	848.8900	1033.8900	0.8489	1.0339	300
27/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3595.1000	3231.5600	3.5951	3.2316	0
27/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1749.5200	2037.3900	1.7495	2.0374	300
27/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2189.8800	1929.2100	2.1899	1.9292	0
27/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3648.7500	4057.3900	3.6488	4.0574	0
27/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1022.2800	882.3800	1.0223	0.8824	300
27/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8732.1000	9251.7800	8.7321	9.2518	0
27/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	190.3100	161.4500	0.1903	0.1615	0
27/01/2025	2032 On 06-November-25			Bond Future	10.1056	9.9782	92.3571	92.9160	0
27/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1050.4100	1240.0200	1.0504	1.2400	300
27/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4200.1000	3830.8000	4.2001	3.8308	0
27/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1923.2800	2198.6300	1.9233	2.1986	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2827.1800	2543.6200	2.8272	2.5436	0
27/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3183.2100	3541.0700	3.1832	3.5411	0
27/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1822.0600	1621.0100	1.8221	1.6210	0
27/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4558.2100	4975.6800	4.5582	4.9757	0
27/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1209.6800	1068.2400	1.2097	1.0682	300
27/01/2025	2032 On 05-February-26			Bond Future	10.2269	10.0926	94.1473	94.7167	0
27/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2613.8300	2917.9700	2.6138	2.9180	0
27/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2897.0000	2631.6600	2.8970	2.6317	0
27/01/2025	2033 On 06-February-25			Bond Future	128.2308	128.0145	128.2308	128.0145	5,660
27/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3290.8000	3074.4900	3.2908	3.0745	0
27/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2033 On 08-May-25			Bond Future	129.3211	129.1001	129.3211	129.1001	9,389
27/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1298.9500	1519.8600	1.2990	1.5199	0
27/01/2025	2033 On 07-August-25			Bond Future	131.9152	131.6895	131.9152	131.6895	0
27/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3265.1900	3039.4500	3.2652	3.0395	0
27/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2033 On 06-November-25			Bond Future	132.9890	132.7587	132.9890	132.7587	0
27/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	150.9900	381.2900	0.1510	0.3813	0
27/01/2025	2033 On 05-February-26			Bond Future	135.6006	135.3653	135.6006	135.3653	0
27/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2720.5500	2485.2900	2.7206	2.4853	0
27/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2037 On 06-February-25			Bond Future	10.9232	10.7986	84.2789	85.0105	153,010
27/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9818.2300	10549.8000	9.8182	10.5498	0
27/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2037 On 08-May-25			Bond Future	11.0269	10.8975	85.9655	86.7116	57,197
27/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	639.1600	870.4100	0.6392	0.8704	300
27/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3735.9000	3221.0400	3.7359	3.2210	0
27/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1787.0000	2209.3300	1.7870	2.2093	300
27/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1941.4900	1617.7100	1.9415	1.6177	0
27/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3405.1400	3970.0000	3.4051	3.9700	0
27/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	974.7400	793.4900	0.9747	0.7935	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6878.4500	7570.8300	6.8785	7.5708	0
27/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	264.7300	211.0000	0.2647	0.2110	0
27/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8279.7600	8993.5300	8.2798	8.9935	15,000
27/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	157.5500	125.2100	0.1576	0.1252	0
27/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11747.6300	12486.3300	11.7476	12.4863	7,500
27/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	34.7600	27.3500	0.0348	0.0274	0
27/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11974.0600	12713.6000	11.9741	12.7136	7,500
27/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	30.6300	24.0600	0.0306	0.0241	0
27/01/2025	2037 On 07-August-25			Bond Future	11.1400	11.0054	83.4083	84.1689	15
27/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	813.2200	1024.8700	0.8132	1.0249	2,541
27/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5480.9500	4931.9900	5.4810	4.9320	0
27/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1070.6000	1324.7500	1.0706	1.3248	300
27/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4776.1700	4269.7100	4.7762	4.2697	0
27/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1163.4200	1431.4400	1.1634	1.4314	2,341
27/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4571.3100	4078.7200	4.5713	4.0787	0
27/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1343.0500	1636.2800	1.3431	1.6363	200
27/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4218.6700	3751.2900	4.2187	3.7513	0
27/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2219.7800	2613.0400	2.2198	2.6130	300
27/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3011.1700	2643.8200	3.0112	2.6438	0
27/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2419.5100	2831.4100	2.4195	2.8314	0
27/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2813.8100	2465.1000	2.8138	2.4651	2,541
27/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3538.6300	4036.0900	3.5386	4.0361	0
27/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1986.3600	1723.2100	1.9864	1.7232	2,541
27/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5015.5300	5591.8100	5.0155	5.5918	0
27/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1315.6000	1131.2700	1.3156	1.1313	2,541
27/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5054.4300	5632.4300	5.0544	5.6324	0
27/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1301.8300	1119.2200	1.3018	1.1192	300
27/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6423.2600	7051.8700	6.4233	7.0519	0
27/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	908.9100	776.9100	0.9089	0.7769	2,541
27/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10004.5400	10708.9000	10.0045	10.7089	0
27/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	368.7800	312.5300	0.3688	0.3125	0
27/01/2025	2037 On 06-November-25			Bond Future	11.2556	11.1158	85.0339	85.8091	0
27/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1373.4500	1636.4400	1.3735	1.6364	300
27/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5686.0800	5173.8700	5.6861	5.1739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2464.4200	2841.8600	2.4644	2.8419	300
27/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3889.5700	3491.8100	3.8896	3.4918	0
27/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4372.2000	4880.2400	4.3722	4.8802	0
27/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2345.0200	2077.8600	2.3450	2.0779	0
27/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6295.4200	6887.5200	6.2954	6.8875	0
27/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1515.3400	1332.2400	1.5153	1.3322	300
27/01/2025	2037 On 05-February-26			Bond Future	11.3820	11.2365	82.4239	83.2138	0
27/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2621.8100	2975.4600	2.6218	2.9755	1,970
27/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5279.7800	4843.4700	5.2798	4.8435	0
27/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3375.8900	3785.3300	3.3759	3.7853	0
27/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4365.7100	3985.1900	4.3657	3.9852	0
27/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6775.7700	7350.5600	6.7758	7.3506	0
27/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2173.1500	1957.9800	2.1732	1.9580	1,970
27/01/2025	2038 On 06-February-25			Bond Future	137.5837	137.3777	137.5837	137.3777	1,386
27/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2353.6700	2147.7000	2.3537	2.1477	0
27/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2038 On 08-May-25			Bond Future	140.3711	140.1608	140.3711	140.1608	1,980
27/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	691.0600	480.8100	0.6911	0.4808	0
27/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2038 On 07-August-25			Bond Future	141.0671	140.8524	141.0671	140.8524	0
27/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1507.1000	1292.4300	1.5071	1.2924	0
27/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2038 On 06-November-25			Bond Future	143.8519	143.6328	143.8519	143.6328	0
27/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	28.1000	247.2500	0.0281	0.2473	0
27/01/2025	2038 On 05-February-26			Bond Future	144.5182	144.2951	144.5182	144.2951	0
27/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1318.2300	1095.1000	1.3182	1.0951	0
27/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2040 On 06-February-25			Bond Future	11.2336	11.1040	84.2555	85.0769	47,627
27/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	139.8700	425.3900	0.1399	0.4254	780
27/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1629.1400	1093.3000	1.6291	1.0933	0
27/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2889.3300	3700.8700	2.8893	3.7009	0
27/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	29.9200	20.1000	0.0299	0.0201	780

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5763.8900	6585.3000	5.7639	6.5853	0
27/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0.2400	0.2900	0.0002	0.0003	780
27/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9830.1600	10651.5200	9.8302	10.6515	0
27/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2040 On 08-May-25			Bond Future	11.3397	11.2054	85.9417	86.7794	28,397
27/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7711.2200	8492.7400	7.7112	8.4927	0
27/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	269.0700	212.9100	0.2691	0.2129	0
27/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8302.6400	9094.1300	8.3026	9.0941	15,000
27/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	220.2100	174.0200	0.2202	0.1740	0
27/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11621.6200	12445.6200	11.6216	12.4456	7,500
27/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	63.3200	49.6400	0.0633	0.0496	0
27/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11955.6500	12781.6200	11.9557	12.7816	7,500
27/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	53.7100	42.0000	0.0537	0.0420	0
27/01/2025	2040 On 07-August-25			Bond Future	11.4547	11.3152	83.1333	83.9874	4,054
27/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10545.2400	11331.6200	10.5452	11.3316	0
27/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	434.2000	366.5000	0.4342	0.3665	0
27/01/2025	2040 On 06-November-25			Bond Future	11.5715	11.4268	84.7534	85.6238	0
27/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4387.0200	4936.0300	4.3870	4.9360	0
27/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2807.1900	2485.7400	2.8072	2.4857	0
27/01/2025	2040 On 05-February-26			Bond Future	11.6983	11.5480	81.8872	82.7742	0
27/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3633.7200	4090.6000	3.6337	4.0906	0
27/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4866.9200	4436.7500	4.8669	4.4368	0
27/01/2025	2044 On 06-February-25			Bond Future	11.3731	11.2285	80.0239	80.9648	16,162
27/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	0.3500	8.3900	0.0004	0.0084	8,825
27/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4887.7400	3954.8500	4.8877	3.9549	0
27/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	164.9500	514.8200	0.1650	0.5148	8,825
27/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1623.7800	1032.7200	1.6238	1.0327	0
27/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1155.5200	1944.8300	1.1555	1.9448	0
27/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	344.7700	193.1500	0.3448	0.1932	8,825
27/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3888.5200	4826.5100	3.8885	4.8265	422
27/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	9.0500	6.1100	0.0091	0.0061	0
27/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6757.9300	7698.8800	6.7579	7.6989	422
27/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0.0600	0.0800	0.0001	0.0001	0
27/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9564.7500	10505.6800	9.5648	10.5057	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13211.5400	14152.4700	13.2115	14.1525	0
27/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	422
27/01/2025	2044 On 08-May-25		Call	Bond Future	0.1800	0.5200	0.0002	0.0005	0
27/01/2025	2044 On 08-May-25			Bond Future	11.4757	11.3259	81.6253	82.5850	77,669
27/01/2025	2044 On 08-May-25		Put	Bond Future	18374.8800	17415.5300	18.3749	17.4155	0
27/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	700.0500	991.7100	0.7001	0.9917	2,490
27/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4355.6900	3687.6600	4.3557	3.6877	0
27/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2764.3800	3395.1200	2.7644	3.3951	0
27/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1670.6800	1341.7300	1.6707	1.3417	2,490
27/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6066.9200	6907.4300	6.0669	6.9074	0
27/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	535.6400	416.4600	0.5356	0.4165	2,490
27/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7622.4100	8508.5500	7.6224	8.5086	0
27/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	321.9300	248.3800	0.3219	0.2484	0
27/01/2025	2044 On 07-August-25			Bond Future	11.5863	11.4310	78.8567	79.8352	16
27/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10301.3900	11195.2000	10.3014	11.1952	0
27/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	482.7100	398.0400	0.4827	0.3980	0
27/01/2025	2044 On 06-November-25			Bond Future	11.6980	11.5371	80.3933	81.3907	0
27/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4242.9400	4851.8100	4.2429	4.8518	0
27/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3138.3600	2749.8900	3.1384	2.7499	0
27/01/2025	2044 On 05-February-26			Bond Future	11.8187	11.6518	77.5678	78.5842	0
27/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3551.8500	4064.8600	3.5519	4.0649	0
27/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5136.7300	4633.3200	5.1367	4.6333	0
27/01/2025	2046 On 06-February-25			Bond Future	119.7305	120.0096	119.7305	120.0096	8,543
27/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	5720.4900	5999.5500	5.7205	5.9996	0
27/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2046 On 08-May-25			Bond Future	119.9469	120.2314	119.9469	120.2314	19,907
27/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	2023.1000	1738.6200	2.0231	1.7386	0
27/01/2025	2046 On 07-August-25			Bond Future	122.3527	122.6425	122.3527	122.6425	0
27/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3662.6800	3952.5200	3.6627	3.9525	0
27/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2046 On 06-November-25			Bond Future	122.5188	122.8145	122.5188	122.8145	0
27/01/2025	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
27/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2891.2500	2595.5500	2.8913	2.5956	0
27/01/2025	2046 On 05-February-26			Bond Future	124.9237	125.2248	124.9237	125.2248	0
27/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3273.6800	3574.8200	3.2737	3.5748	0
27/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2050 On 06-February-25			Bond Future	118.9909	118.9044	118.9909	118.9044	7,469
27/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3390.8600	3304.4200	3.3909	3.3044	0
27/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2050 On 08-May-25			Bond Future	121.4017	121.3133	121.4017	121.3133	15,734
27/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	241.6900	153.3200	0.2417	0.1533	0
27/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2050 On 07-August-25			Bond Future	121.4750	121.3850	121.4750	121.3850	0
27/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1585.0100	1494.9900	1.5850	1.4950	0
27/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2050 On 06-November-25			Bond Future	123.8732	123.7807	123.8732	123.7807	0
27/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	546.8300	639.2700	0.5468	0.6393	0
27/01/2025	2050 On 05-February-26			Bond Future	123.8995	123.8059	123.8995	123.8059	0
27/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1079.5000	985.8700	1.0795	0.9859	0
27/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	AL37 On 06-February-25			Index Future	1071.5550	1076.4790	1071.5550	1,076.4790	0
27/01/2025	AL37 On 08-May-25			Index Future	1093.0010	1098.0200	1093.0010	1,098.0200	0
27/01/2025	AL37 On 07-August-25			Index Future	1114.6740	1119.7820	1114.6740	1,119.7820	0
27/01/2025	AL37 On 06-November-25			Index Future	1136.4430	1141.6390	1136.4430	1,141.6390	0
27/01/2025	AL37 On 05-February-26			Index Future	1158.5260	1163.8140	1158.5260	1,163.8140	0
27/01/2025	AL7T On 06-February-25			Index Future	1283.9680	1292.4990	1283.9680	1,292.4990	0
27/01/2025	AL7T On 08-May-25			Index Future	1309.6660	1318.3630	1309.6660	1,318.3630	0
27/01/2025	AL7T On 07-August-25			Index Future	1335.6340	1344.4920	1335.6340	1,344.4920	0
27/01/2025	AL7T On 06-November-25			Index Future	1361.7190	1370.7360	1361.7190	1,370.7360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	AL7T On 05-February-26			Index Future	1388.1800	1397.3600	1388.1800	1,397.3600	0
27/01/2025	ALBI On 06-February-25			Index Future	1103.1270	1110.8660	1103.1270	1,110.8660	82
27/01/2025	ALBI On 08-May-25			Index Future	1125.2060	1133.0950	1125.2060	1,133.0950	16
27/01/2025	ALBI On 07-August-25			Index Future	1147.5170	1155.5520	1147.5170	1,155.5520	0
27/01/2025	ALBI On 06-November-25			Index Future	1169.9280	1178.1080	1169.9280	1,178.1080	0
27/01/2025	ALBI On 05-February-26			Index Future	1192.6620	1200.9910	1192.6620	1,200.9910	0
27/01/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/01/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/01/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	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
27/01/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/01/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	ES33 On 06-February-25			Bond Future	11.1922	11.0628	83.0302	83.6403	0
27/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9298.6500	9908.7400	9.2987	9.9087	0
27/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES33 On 08-May-25			Bond Future	11.3184	11.1832	80.9131	81.5355	0
27/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6141.1400	6763.4600	6.1411	6.7635	0
27/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES33 On 07-August-25			Bond Future	11.4543	11.3130	82.5358	83.1703	0
27/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8731.1700	9365.7100	8.7312	9.3657	0
27/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES33 On 06-November-25			Bond Future	11.6099	11.4621	80.3673	81.0141	0
27/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1717.0900	2363.8800	1.7171	2.3639	0
27/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES33 On 05-February-26			Bond Future	11.7831	11.6281	81.9429	82.6022	0
27/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1252.5400	593.3100	1.2525	0.5933	0
27/01/2025	ES42 On 06-February-25			Bond Future	11.7148	11.5753	78.9464	79.7838	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10552.9500	11390.3000	10.5530	11.3903	0
27/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES42 On 08-May-25			Bond Future	11.8286	11.6839	76.2789	77.1330	0
27/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7647.9900	8502.1200	7.6480	8.5021	0
27/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES42 On 07-August-25			Bond Future	11.9462	11.7962	77.8079	78.6790	0
27/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9535.7200	10406.8100	9.5357	10.4068	0
27/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES42 On 06-November-25			Bond Future	12.0757	11.9200	75.0772	75.9652	0
27/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1743.3300	2631.2800	1.7433	2.6313	0
27/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES42 On 05-February-26			Bond Future	12.2122	12.0506	76.5473	77.4524	0
27/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2052.4300	1147.2800	2.0524	1.1473	0
27/01/2025	GOVI On 06-February-25			GOVI	1086.3810	1093.9060	1086.3810	1,093.9060	309
27/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1143810.0000	1219060.0000	114.3810	121.9060	0
27/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	GOVI On 08-May-25			GOVI	1108.1250	1115.7960	1108.1250	1,115.7960	327
27/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	861250.0000	937960.0000	86.1250	93.7960	0
27/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	GOVI On 07-August-25			GOVI	1130.0970	1137.9100	1130.0970	1,137.9100	0
27/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1190970.0000	1269100.0000	119.0970	126.9100	0
27/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	GOVI On 06-November-25			GOVI	1152.1670	1160.1220	1152.1670	1,160.1220	0
27/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	401670.0000	481220.0000	40.1670	48.1220	0
27/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	GOVI On 05-February-26			GOVI	1174.5560	1182.6550	1174.5560	1,182.6550	0
27/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	245560.0000	326550.0000	24.5560	32.6550	0
27/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/01/2025	IGOV On 06-February-25			Index Future	371.1240	371.0320	371.1240	371.0320	5
27/01/2025	IGOV On 08-May-25			Index Future	378.6440	378.5480	378.6440	378.5480	881
27/01/2025	IGOV On 07-August-25			Index Future	386.2420	386.1410	386.2420	386.1410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	IGOV On 06-November-25			Index Future	393.8740	393.7670	393.8740	393.7670	0
27/01/2025	IGOV On 05-February-26			Index Future	401.6150	401.5020	401.6150	401.5020	0
27/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/01/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	8.3770	0
27/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/01/2025	R033 On 06-February-25			Bond Future	10.0318	9.9221	103.4835	104.0859	9,329
27/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1718.2100	2292.3500	1.7182	2.2924	0
27/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	105.2000	76.9900	0.1052	0.0770	0
27/01/2025	R033 On 08-May-25			Bond Future	10.1210	10.0061	100.5060	101.1203	12,364
27/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2344.2900	2758.1800	2.3443	2.7582	0
27/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1240.1700	1039.7400	1.2402	1.0397	0
27/01/2025	R033 On 07-August-25			Bond Future	10.2185	10.0981	102.4974	103.1236	0
27/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2601.4000	2977.2000	2.6014	2.9772	0
27/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2026.6200	1776.2700	2.0266	1.7763	0
27/01/2025	R033 On 06-November-25			Bond Future	10.3309	10.2045	99.4507	100.0888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2761.9400	3115.9000	2.7619	3.1159	0
27/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2766.6700	2482.5800	2.7667	2.4826	0
27/01/2025	R033 On 05-February-26			Bond Future	10.4554	10.3226	101.3780	102.0281	0
27/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3382.0800	3746.2600	3.3821	3.7463	0
27/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3213.9000	2927.9800	3.2139	2.9280	0
27/01/2025	R035 On 06-February-25			Bond Future	10.4829	10.3633	94.1675	94.8539	55,821
27/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	29.7700	134.5500	0.0298	0.1346	15,000
27/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2251.8700	1670.2400	2.2519	1.6702	0
27/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	133.3100	379.4700	0.1333	0.3795	100
27/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1418.0100	977.7600	1.4180	0.9778	0
27/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	242.0700	575.0100	0.2421	0.5750	1,000
27/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1062.8800	709.4100	1.0629	0.7094	0
27/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1171.8500	1776.4300	1.1719	1.7764	0
27/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	224.8300	143.0000	0.2248	0.1430	1,100
27/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3437.8100	4123.1200	3.4378	4.1231	0
27/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	6.4900	5.3900	0.0065	0.0054	7,500
27/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4506.1300	5192.6000	4.5061	5.1926	0
27/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0.8700	0.9300	0.0009	0.0009	1,100
27/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10146.3900	10832.8000	10.1464	10.8328	0
27/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R035 On 08-May-25			Bond Future	10.5742	10.4497	91.5422	92.2423	60,053
27/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	668.5300	895.7800	0.6685	0.8958	300
27/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3490.9800	3018.1600	3.4910	3.0182	0
27/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1435.4100	1793.5400	1.4354	1.7935	150
27/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2190.4400	1848.5000	2.1904	1.8485	0
27/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1830.3100	2237.1000	1.8303	2.2371	300
27/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1798.1000	1504.8200	1.7981	1.5048	0
27/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3098.6800	3615.1700	3.0987	3.6152	0
27/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1029.8400	846.2600	1.0298	0.8463	150
27/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3329.9000	3861.0800	3.3299	3.8611	0
27/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	936.6900	767.8000	0.9367	0.7678	300
27/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5221.6500	5836.0100	5.2217	5.8360	400
27/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	446.7700	361.0600	0.4468	0.3611	0
27/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6304.1700	6946.4600	6.3042	6.9465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	295.0400	237.2600	0.2950	0.2373	150
27/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6671.5200	7321.1200	6.6715	7.3211	0
27/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	256.4000	205.9300	0.2564	0.2059	0
27/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10939.4600	11630.7000	10.9395	11.6307	0
27/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	43.2000	34.3700	0.0432	0.0344	400
27/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13871.7400	14570.2200	13.8717	14.5702	0
27/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	7.2800	5.6900	0.0073	0.0057	400
27/01/2025	R035 On 07-August-25			Bond Future	10.6740	10.5443	93.3564	94.0701	0
27/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1098.3000	1345.7000	1.0983	1.3457	300
27/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4429.4800	3963.2500	4.4295	3.9633	0
27/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2254.1800	2632.8500	2.2542	2.6329	300
27/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2770.7200	2435.7600	2.7707	2.4358	0
27/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	4662.4700	5194.8200	4.6625	5.1948	0
27/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1323.9200	1142.6400	1.3239	1.1426	8,500
27/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4815.2400	5354.2600	4.8152	5.3543	0
27/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1269.1100	1094.5000	1.2691	1.0945	300
27/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10271.3500	10940.8900	10.2714	10.9409	0
27/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	286.6700	242.5800	0.2867	0.2426	0
27/01/2025	R035 On 06-November-25			Bond Future	10.7895	10.6542	90.6700	91.3973	0
27/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1088.5800	1305.8400	1.0886	1.3058	2,000
27/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5961.8500	5451.8500	5.9619	5.4519	0
27/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1367.2300	1620.1400	1.3672	1.6201	300
27/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5271.3300	4796.9800	5.2713	4.7970	0
27/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2037.0600	2361.8100	2.0371	2.3618	2,000
27/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	4097.4800	3694.9700	4.0975	3.6950	0
27/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2452.3800	2814.0700	2.4524	2.8141	300
27/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3582.0300	3216.4600	3.5820	3.2165	0
27/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3504.0500	3941.4000	3.5041	3.9414	250
27/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2651.4100	2361.5000	2.6514	2.3615	0
27/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4314.8500	4797.6900	4.3149	4.7977	0
27/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2155.7900	1911.3700	2.1558	1.9114	0
27/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5114.7800	5634.7800	5.1148	5.6348	0
27/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1776.6800	1569.4200	1.7767	1.5694	2,000
27/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5186.3000	5709.3300	5.1863	5.7093	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1746.7000	1542.4700	1.7467	1.5425	250
27/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5993.9000	6547.8500	5.9939	6.5479	0
27/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1448.3800	1275.0700	1.4484	1.2751	300
27/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7064.6800	7652.2400	7.0647	7.6522	0
27/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1139.3700	999.6700	1.1394	0.9997	250
27/01/2025	R035 On 05-February-26			Bond Future	10.9172	10.7758	92.4281	93.1692	0
27/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3313.8600	3703.9700	3.3139	3.7040	0
27/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3980.3000	3629.3400	3.9803	3.6293	0
27/01/2025	R038 On 06-February-25			Bond Future	11.0040	10.8845	103.0898	103.9097	9,232
27/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1767.7300	2525.5900	1.7677	2.5256	0
27/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	177.4500	115.4500	0.1775	0.1155	0
27/01/2025	R038 On 08-May-25			Bond Future	11.1098	10.9856	99.6627	100.4989	8,994
27/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2688.4000	3222.8000	2.6884	3.2228	0
27/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1823.1900	1521.4600	1.8232	1.5215	0
27/01/2025	R038 On 07-August-25			Bond Future	11.2222	11.0930	101.6373	102.4897	0
27/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3146.3900	3633.1600	3.1464	3.6332	0
27/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3029.7000	2664.0800	3.0297	2.6641	0
27/01/2025	R038 On 06-November-25			Bond Future	11.3465	11.2121	98.1322	99.0008	0
27/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2558.6500	2953.7000	2.5587	2.9537	1,770
27/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4953.8400	4480.2000	4.9538	4.4802	0
27/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3356.2300	3816.9700	3.3562	3.8170	0
27/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4043.5100	3635.5600	4.0435	3.6356	0
27/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7694.7300	8369.4600	7.6947	8.3695	0
27/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1669.5800	1475.6200	1.6696	1.4756	1,770
27/01/2025	R038 On 05-February-26			Bond Future	11.4800	11.3400	100.0333	100.9186	0
27/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4408.8900	4895.6000	4.4089	4.8956	0
27/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4660.8500	4262.3100	4.6609	4.2623	0
27/01/2025	R053 On 06-February-25			Bond Future	11.2825	11.1378	107.1456	108.4156	2,205
27/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12765.2800	14035.3100	12.7653	14.0353	0
27/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R053 On 08-May-25			Bond Future	11.3764	11.2266	103.4222	104.7176	22,674
27/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10265.1100	11465.1100	10.2651	11.4651	0
27/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	410.0900	314.7800	0.4101	0.3148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R053 On 07-August-25			Bond Future	11.4750	11.3198	105.4712	106.7919	0
27/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13383.5600	14576.3400	13.3836	14.5763	0
27/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	746.4400	618.5700	0.7464	0.6186	0
27/01/2025	R053 On 06-November-25			Bond Future	11.5825	11.4216	101.6623	103.0084	0
27/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5579.6700	6402.4600	5.5797	6.4025	0
27/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4131.6200	3608.3600	4.1316	3.6084	0
27/01/2025	R053 On 05-February-26			Bond Future	11.6965	11.5296	103.6317	105.0036	0
27/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4697.1000	5401.2200	4.6971	5.4012	0
27/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6399.1500	5731.4100	6.3992	5.7314	0
27/01/2025	R186 On 06-February-25			Bond Future	8.2692	8.2594	105.2472	105.2642	47,457
27/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1308.0900	1325.2200	1.3081	1.3252	0
27/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0.0100	0.0800	0.0000	0.0001	0
27/01/2025	R186 On 08-May-25			Bond Future	8.3007	8.2893	107.3534	107.3707	157,563
27/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	530.6300	546.6600	0.5306	0.5467	0
27/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	275.3100	274.0700	0.2753	0.2741	0
27/01/2025	R186 On 07-August-25			Bond Future	8.3548	8.3414	104.1710	104.1882	0
27/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1262.4700	1279.2300	1.2625	1.2792	1,983
27/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	158.7300	158.2000	0.1587	0.1582	0
27/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1779.2900	1796.8100	1.7793	1.7968	0
27/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	95.4800	95.7100	0.0955	0.0957	0
27/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2447.3200	2465.1300	2.4473	2.4651	0
27/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	51.1600	51.6800	0.0512	0.0517	1,983
27/01/2025	R186 On 06-November-25			Bond Future	8.4594	8.4431	106.2020	106.2193	447
27/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	283.3100	292.0600	0.2833	0.2921	0
27/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	632.2000	623.6900	0.6322	0.6237	0
27/01/2025	R186 On 05-February-26			Bond Future	8.6474	8.6264	102.9530	102.9702	0
27/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	351.4300	360.7400	0.3514	0.3607	0
27/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	530.8300	522.8800	0.5308	0.5229	0
27/01/2025	R202 On 06-February-25			Bond Future	267.1745	266.8095	267.1745	266.8095	781
27/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	384.4500	19.5200	0.3845	0.0195	0
27/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R202 On 08-May-25			Bond Future	272.5874	272.2148	272.5874	272.2148	1,079
27/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	277.4300	0.0000	0.2774	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
27/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	95.2400	0.0000	0.0952	0
27/01/2025	R202 On 07-August-25			Bond Future	272.8324	272.4521	272.8324	272.4521	0
27/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1232.4300	852.0700	1.2324	0.8521	0
27/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R202 On 06-November-25			Bond Future	278.2190	277.8300	278.2190	277.8300	0
27/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2579.0300	2190.0300	2.5790	2.1900	0
27/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R202 On 05-February-26			Bond Future	278.3600	277.9644	278.3600	277.9644	0
27/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	540.0100	144.4300	0.5400	0.1444	0
27/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R209 On 06-February-25			Bond Future	10.7271	10.5974	73.5905	74.2576	7,502
27/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8082.5400	8749.7000	8.0825	8.7497	0
27/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R209 On 08-May-25			Bond Future	10.8184	10.6839	71.9086	72.5891	15,648
27/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5425.4600	6043.6300	5.4255	6.0436	0
27/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	296.6800	234.3800	0.2967	0.2344	0
27/01/2025	R209 On 07-August-25			Bond Future	10.9157	10.7764	73.3334	74.0271	0
27/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8410.1500	9047.3300	8.4102	9.0473	0
27/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	354.9900	298.4700	0.3550	0.2985	0
27/01/2025	R209 On 06-November-25			Bond Future	11.0240	10.8794	71.6103	72.3172	0
27/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3453.3700	3895.4400	3.4534	3.8954	0
27/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2272.3200	2007.4300	2.2723	2.0074	0
27/01/2025	R209 On 05-February-26			Bond Future	11.1408	10.9905	72.9984	73.7189	0
27/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2879.1300	3247.1400	2.8791	3.2471	0
27/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3892.5400	3540.0700	3.8925	3.5401	0
27/01/2025	R210 On 06-February-25			Bond Future	242.7616	242.3599	242.7616	242.3599	803
27/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3151.5600	2749.9300	3.1516	2.7499	0
27/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R210 On 08-May-25			Bond Future	244.3307	243.9207	244.3307	243.9207	1,180
27/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3699.3100	4109.3400	3.6993	4.1093	0
27/01/2025	R210 On 07-August-25			Bond Future	249.2315	248.8125	249.2315	248.8125	0
27/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	791.5400	372.4600	0.7915	0.3725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R210 On 06-November-25			Bond Future	250.7426	250.3152	250.7426	250.3152	0
27/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1397.4300	1824.7600	1.3974	1.8248	0
27/01/2025	R210 On 05-February-26			Bond Future	255.6653	255.2288	255.6653	255.2288	0
27/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2565.3400	2128.8400	2.5653	2.1288	0
27/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R213 On 06-February-25			Bond Future	9.5155	9.4055	91.7969	92.2597	92,475
27/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7300.3000	7763.0500	7.3003	7.7631	0
27/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R213 On 08-May-25			Bond Future	9.5880	9.4722	90.0769	90.5489	97,865
27/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3945.4500	4368.0300	3.9455	4.3680	0
27/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	258.2800	208.9500	0.2583	0.2090	0
27/01/2025	R213 On 07-August-25			Bond Future	9.6708	9.5485	91.8622	92.3432	17
27/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7553.5400	8009.6000	7.5535	8.0096	0
27/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	158.4200	133.5200	0.1584	0.1335	0
27/01/2025	R213 On 06-November-25			Bond Future	9.7754	9.6460	90.0992	90.5893	0
27/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2593.7300	2902.6700	2.5937	2.9027	0
27/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1564.1200	1383.0100	1.5641	1.3830	0
27/01/2025	R213 On 05-February-26			Bond Future	9.8964	9.7592	91.8469	92.3461	0
27/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2265.6400	2538.4200	2.2656	2.5384	0
27/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2288.9800	2062.5100	2.2890	2.0625	0
27/01/2025	R214 On 06-February-25			Bond Future	11.1626	11.0230	68.4764	69.2391	10,586
27/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3079.0800	3838.5200	3.0791	3.8385	521
27/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	10.1900	6.9400	0.0102	0.0069	0
27/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5513.5100	6276.2200	5.5135	6.2762	521
27/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	0
27/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7635.8200	8398.5100	7.6358	8.3985	0
27/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11547.1400	12309.8300	11.5471	12.3098	0
27/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	521
27/01/2025	R214 On 08-May-25			Bond Future	11.2521	11.1078	66.5439	67.3217	12,175
27/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6001.7300	6716.9100	6.0017	6.7169	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	272.1900	209.5000	0.2722	0.2095	0
27/01/2025	R214 On 07-August-25			Bond Future	11.3477	11.1986	67.8627	68.6557	0
27/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8216.2200	8933.9700	8.2162	8.9340	0
27/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	440.6000	365.3300	0.4406	0.3653	0
27/01/2025	R214 On 06-November-25			Bond Future	11.4545	11.3003	65.8852	66.6935	0
27/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3549.8600	4044.9400	3.5499	4.0449	0
27/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2597.0100	2283.7800	2.5970	2.2838	0
27/01/2025	R214 On 05-February-26			Bond Future	11.5698	11.4101	67.1626	67.9864	0
27/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2822.5000	3226.4500	2.8225	3.2265	0
27/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4434.9900	4015.1600	4.4350	4.0152	0
27/01/2025	R248 On 06-February-25			Bond Future	11.3381	11.1784	82.9245	84.0012	216,476
27/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0.0000	0.0800	0.0000	0.0001	660
27/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7468.3300	6391.7500	7.4683	6.3918	0
27/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	60.8700	294.4900	0.0609	0.2945	660
27/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2369.6600	1526.6200	2.3697	1.5266	0
27/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2427.1600	3465.8600	2.4272	3.4659	0
27/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	77.0000	39.0400	0.0770	0.0390	660
27/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8308.1100	9384.7800	8.3081	9.3848	0
27/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
27/01/2025	R248 On 08-May-25			Bond Future	11.4308	11.2657	80.1377	81.2358	256,067
27/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7449.7800	8453.9800	7.4498	8.4540	0
27/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	368.5800	274.7100	0.3686	0.2747	0
27/01/2025	R248 On 07-August-25			Bond Future	11.5299	11.3589	81.7258	82.8455	0
27/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10228.8000	11243.4900	10.2288	11.2435	0
27/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	536.9600	432.0400	0.5370	0.4320	0
27/01/2025	R248 On 06-November-25			Bond Future	11.6397	11.4626	78.8759	80.0171	0
27/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4047.9100	4722.9400	4.0479	4.7229	0
27/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3414.2100	2948.0400	3.4142	2.9480	0
27/01/2025	R248 On 05-February-26			Bond Future	11.7582	11.5744	80.4049	81.5680	0
27/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3502.2200	4077.2900	3.5022	4.0773	0
27/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5404.8600	4816.8600	5.4049	4.8169	0
27/01/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	X210 On 31-March-28			Bond Future	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
27/01/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/01/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0