



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 AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/12/2024 TO: 23/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	2029 On 06-February-25			Bond Future	134.69	134.7125	134.6855	134.7125	8,604.00
23/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2286	2	2	2	0.00
23/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2029 On 08-May-25			Bond Future	136.02	136.0417	136.0154	136.0417	728.00
23/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
23/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1835	2	2	2	0.00
23/12/2024	2029 On 07-August-25			Bond Future	138.74	138.7675	138.7422	138.7675	0.00
23/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1332	1	1	1	0.00
23/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2029 On 06-November-25			Bond Future	140.02	140.0468	140.0228	140.0468	0.00
23/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	233	0	0	0	0.00
23/12/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	2029 On 05-February-26			Bond Future	142.71	142.7373	142.7146	142.7373	0.00
23/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2605	3	3	3	0.00
23/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2030 On 06-February-25			Bond Future	9.12	95.7141	95.8391	95.7141	159,642.00
23/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5736	6	6	6	0.00
23/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	180	0	0	0	800.00
23/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	864	1	1	1	800.00
23/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2276	2	2	2	0.00
23/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	132	0	0	0	800.00
23/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	637	1	1	1	0.00
23/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1880	2	2	2	0.00
23/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3	0	0	0	0.00
23/12/2024	2030 On 08-May-25			Bond Future	9.19	97.6357	97.7641	97.6357	0.00
23/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3067	3	3	3	0.00
23/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	847	1	1	1	1,320.00
23/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1803	2	2	2	680.00
23/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9196	9	9	9	0.00
23/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4210	4	4	4	1,640.00
23/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10533	10	11	10	0.00
23/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5416	5	5	5	2,280.00
23/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1234	1	1	1	800.00
23/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3241	3	3	3	0.00
23/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	515	0	1	0	800.00
23/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1264	1	1	1	0.00
23/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	363	0	0	0	800.00
23/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2397	3	2	3	0.00
23/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
23/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	112	0	0	0	0.00
23/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9	0	0	0	1,640.00
23/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	213	0	0	0	0.00
23/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1724	2	2	2	0.00
23/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	852	1	1	1	0.00
23/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	400	0	0	0	0.00
23/12/2024	2030 On 07-August-25			Bond Future	9.27	95.5582	95.6902	95.5582	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6381	6	6	6	0.00
23/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9379	9	9	9	0.00
23/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4547	4	5	4	1,054.00
23/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	45	0	0	0	1,054.00
23/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	441	0	0	0	0.00
23/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	221	0	0	0	0.00
23/12/2024	2030 On 06-November-25			Bond Future	9.37	97.4033	97.5391	97.4033	0.00
23/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2155	2	2	2	0.00
23/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1583	2	2	2	0.00
23/12/2024	2030 On 05-February-26			Bond Future	9.49	95.2420	95.3816	95.2420	0.00
23/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2021	2	2	2	0.00
23/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	2018	2	2	2	0.00
23/12/2024	2032 On 06-February-25			Bond Future	9.77	95.1537	95.3625	95.1537	120,632.00
23/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	8822	9	9	9	0.00
23/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	279	0	0	0	800.00
23/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1427	1	1	1	800.00
23/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4074	4	4	4	0.00
23/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	126	0	0	0	800.00
23/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	687	1	1	1	0.00
23/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1957	2	2	2	0.00
23/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7	0	0	0	0.00
23/12/2024	2032 On 08-May-25			Bond Future	9.84	92.9000	93.1138	92.9000	37,405.00
23/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5179	5	5	5	0.00
23/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	832	1	1	1	800.00
23/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1885	2	2	2	800.00
23/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5408	5	5	5	0.00
23/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	338	0	0	0	800.00
23/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1533	2	2	2	0.00
23/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2841	3	3	3	0.00
23/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	370	0	0	0	0.00
23/12/2024	2032 On 07-August-25			Bond Future	9.93	94.7386	94.9576	94.7386	0.00
23/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9068	9	9	9	0.00
23/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	242	0	0	0	0.00
23/12/2024	2032 On 06-November-25			Bond Future	10.04	92.4068	92.6313	92.4068	0.00

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23/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3592	3	4	3	0.00
23/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1956	2	2	2	0.00
23/12/2024	2032 On 05-February-26			Bond Future	10.17	94.1572	94.3871	94.1572	0.00
23/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	2913	3	3	3	0.00
23/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2956	3	3	3	0.00
23/12/2024	2033 On 06-February-25			Bond Future	129.11	128.8497	129.1084	128.8497	6,288.00
23/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4168	4	4	4	0.00
23/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2033 On 08-May-25			Bond Future	130.23	129.9605	130.2258	129.9605	5,288.00
23/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	394	1	0	1	0.00
23/12/2024	2033 On 07-August-25			Bond Future	132.84	132.5646	132.8366	132.5646	0.00
23/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4187	4	4	4	0.00
23/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2033 On 06-November-25			Bond Future	133.90	133.6225	133.9014	133.6225	0.00
23/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	761	0	1	0	0.00
23/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2033 On 05-February-26			Bond Future	136.48	136.1897	136.4757	136.1897	0.00
23/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3596	3	4	3	0.00
23/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2037 On 06-February-25			Bond Future	10.85	84.6697	84.7176	84.6697	159,848.00
23/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10260	10	10	10	0.00
23/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	3	0	0	0	0.00
23/12/2024	2037 On 08-May-25			Bond Future	10.95	86.3695	86.4191	86.3695	3,975.00
23/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7424	7	7	7	0.00
23/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12456	12	12	12	7,500.00
23/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	8807	9	9	9	15,000.00
23/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12232	12	12	12	7,500.00
23/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	66	0	0	0	0.00
23/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	231	0	0	0	0.00
23/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	59	0	0	0	0.00
23/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	357	0	0	0	0.00
23/12/2024	2037 On 07-August-25			Bond Future	11.06	83.8182	83.8698	83.8182	15.00
23/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10531	10	11	10	0.00

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23/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	6964	7	7	7	0.00
23/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1720	2	2	2	200.00
23/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4045	4	4	4	0.00
23/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1518	2	2	2	2,341.00
23/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5549	6	6	6	0.00
23/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2883	3	3	3	0.00
23/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1115	1	1	1	2,541.00
23/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2816	3	3	3	2,541.00
23/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5321	5	5	5	0.00
23/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1387	1	1	1	2,541.00
23/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4134	4	4	4	0.00
23/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2032	2	2	2	2,541.00
23/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4465	5	4	5	0.00
23/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	988	1	1	1	2,541.00
23/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	434	0	0	0	0.00
23/12/2024	2037 On 06-November-25			Bond Future	11.17	85.4359	85.4895	85.4359	0.00
23/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	4936	5	5	5	0.00
23/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2453	2	2	2	0.00
23/12/2024	2037 On 05-February-26			Bond Future	11.30	82.7962	82.8519	82.7962	0.00
23/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3753	4	4	4	0.00
23/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4314	4	4	4	0.00
23/12/2024	2038 On 06-February-25			Bond Future	139.73	139.3788	139.7307	139.3788	2,622.00
23/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4501	4	5	4	0.00
23/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2038 On 08-May-25			Bond Future	142.57	142.2115	142.5718	142.2115	480.00
23/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2892	3	3	3	0.00
23/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2038 On 07-August-25			Bond Future	143.30	142.9337	143.3027	142.9337	0.00
23/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3743	3	4	3	0.00
23/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2038 On 06-November-25			Bond Future	146.11	145.7298	146.1079	145.7298	0.00
23/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2228	2	2	2	0.00
23/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2038 On 05-February-26			Bond Future	146.75	146.3645	146.7518	146.3645	0.00

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23/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3552	3	4	3	0.00
23/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2040 On 06-February-25			Bond Future	11.15	84.6035	84.7850	84.6035	66,566.00
23/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10364	10	10	10	0.00
23/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6354	6	6	6	0.00
23/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	849	1	1	1	780.00
23/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	3685	4	4	4	0.00
23/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	296	0	0	0	780.00
23/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	61	0	0	0	780.00
23/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1809	2	2	2	0.00
23/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	4	0	0	0	0.00
23/12/2024	2040 On 08-May-25			Bond Future	11.25	86.3019	86.4879	86.3019	3,900.00
23/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8351	8	8	8	0.00
23/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	8935	9	9	9	15,000.00
23/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12213	12	12	12	7,500.00
23/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12543	12	13	12	7,500.00
23/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	95	0	0	0	0.00
23/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	109	0	0	0	0.00
23/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	307	0	0	0	0.00
23/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	363	0	0	0	0.00
23/12/2024	2040 On 07-August-25			Bond Future	11.36	83.4985	83.6892	83.4985	16.00
23/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11133	11	11	11	0.00
23/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	466	0	0	0	0.00
23/12/2024	2040 On 06-November-25			Bond Future	11.48	85.1097	85.3052	85.1097	0.00
23/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5029	5	5	5	0.00
23/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2897	3	3	3	0.00
23/12/2024	2040 On 05-February-26			Bond Future	11.61	82.2130	82.4133	82.2130	0.00
23/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	3987	4	4	4	0.00
23/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4694	5	5	5	0.00
23/12/2024	2044 On 06-February-25			Bond Future	11.27	80.5186	80.7044	80.5186	70,449.00
23/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10252	10	10	10	0.00
23/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2260	2	2	2	0.00
23/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	985	1	1	1	8,825.00
23/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	13892	14	14	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7477	7	7	7	422.00
23/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	4748	5	5	5	422.00
23/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	140	0	0	0	8,825.00
23/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	188	0	0	0	0.00
23/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
23/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	38	0	0	0	0.00
23/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4347	5	4	5	0.00
23/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	769	1	1	1	8,825.00
23/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1763	2	2	2	0.00
23/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	7	0	0	0	0.00
23/12/2024	2044 On 08-May-25			Bond Future	11.37	82.1350	82.3253	82.1350	7,734.00
23/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8374	8	8	8	0.00
23/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	6814	7	7	7	0.00
23/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3418	3	3	3	0.00
23/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1089	1	1	1	2,490.00
23/12/2024	2044 On 08-May-25		Call	Bond Future	2.20	0.0022	0.0022	0.0022	0.00
23/12/2024	2044 On 08-May-25		Put	Bond Future	17676.90	17.8672	17.6769	17.8672	0.00
23/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1624	2	2	2	2,490.00
23/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4045	4	4	4	0.00
23/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	583	1	1	1	2,490.00
23/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	373	0	0	0	0.00
23/12/2024	2044 On 07-August-25			Bond Future	11.47	79.3745	79.5695	79.3745	0.00
23/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11071	11	11	11	0.00
23/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	540	1	1	1	0.00
23/12/2024	2044 On 06-November-25			Bond Future	11.58	80.9061	81.1059	80.9061	0.00
23/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	4987	5	5	5	0.00
23/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3170	3	3	3	0.00
23/12/2024	2044 On 05-February-26			Bond Future	11.70	78.0548	78.2595	78.0548	0.00
23/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4072	4	4	4	0.00
23/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4965	5	5	5	0.00
23/12/2024	2046 On 06-February-25			Bond Future	121.68	122.2436	121.6756	122.2436	18,871.00
23/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7666	8	8	8	0.00
23/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2046 On 08-May-25			Bond Future	121.94	122.5144	121.9359	122.5144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	1	0	1	0.00
23/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	34	0	0	0	0.00
23/12/2024	2046 On 07-August-25			Bond Future	124.38	124.9688	124.3802	124.9688	0.00
23/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5690	6	6	6	0.00
23/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2046 On 06-November-25			Bond Future	124.56	125.1567	124.5583	125.1567	0.00
23/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
23/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	852	0	1	0	0.00
23/12/2024	2046 On 05-February-26			Bond Future	126.95	127.5596	126.9512	127.5596	0.00
23/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5301	6	5	6	0.00
23/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2050 On 06-February-25			Bond Future	121.02	121.6609	121.0228	121.6609	16,252.00
23/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5423	6	5	6	0.00
23/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2050 On 08-May-25			Bond Future	123.48	124.1335	123.4838	124.1335	0.00
23/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2324	3	2	3	0.00
23/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2050 On 07-August-25			Bond Future	123.59	124.2518	123.5902	124.2518	0.00
23/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	3700	4	4	4	0.00
23/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2050 On 06-November-25			Bond Future	126.01	126.6825	126.0095	126.6825	0.00
23/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1589	2	2	2	0.00
23/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
23/12/2024	2050 On 05-February-26			Bond Future	126.02	126.7031	126.0188	126.7031	0.00
23/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3199	4	3	4	0.00
23/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
23/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	AL37 On 06-February-25			Index Future	1071.79	1070.3400	1071.7920	1070.3400	0.00
23/12/2024	AL37 On 08-May-25			Index Future	1093.32	1091.8270	1093.3170	1091.8270	0.00
23/12/2024	AL37 On 07-August-25			Index Future	1114.98	1113.4430	1114.9750	1113.4430	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	AL37 On 06-November-25			Index Future	1136.56	1134.9830	1136.5570	1134.9830	0.00
23/12/2024	AL37 On 05-February-26			Index Future	1158.17	1156.5510	1158.1680	1156.5510	0.00
23/12/2024	AL7T On 06-February-25			Index Future	1288.73	1286.3070	1288.7270	1286.3070	0.00
23/12/2024	AL7T On 08-May-25			Index Future	1314.61	1312.1300	1314.6090	1312.1300	0.00
23/12/2024	AL7T On 07-August-25			Index Future	1340.65	1338.1080	1340.6500	1338.1080	0.00
23/12/2024	AL7T On 06-November-25			Index Future	1366.60	1363.9940	1366.6010	1363.9940	0.00
23/12/2024	AL7T On 05-February-26			Index Future	1392.59	1389.9130	1392.5860	1389.9130	0.00
23/12/2024	ALBI On 06-February-25			Index Future	1107.48	1105.7250	1107.4820	1105.7250	98.00
23/12/2024	ALBI On 08-May-25			Index Future	1129.72	1127.9220	1129.7240	1127.9220	0.00
23/12/2024	ALBI On 07-August-25			Index Future	1152.10	1150.2540	1152.1030	1150.2540	0.00
23/12/2024	ALBI On 06-November-25			Index Future	1174.40	1172.5050	1174.4040	1172.5050	0.00
23/12/2024	ALBI On 05-February-26			Index Future	1196.74	1194.7860	1196.7350	1194.7860	0.00
23/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	ES33 On 06-February-25			Bond Future	11.11	83.3654	83.4085	83.3654	0.00
23/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9677	10	10	10	0.00
23/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES33 On 08-May-25			Bond Future	11.23	81.2600	81.3048	81.2600	0.00
23/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6533	6	7	6	0.00
23/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES33 On 07-August-25			Bond Future	11.37	82.8874	82.9340	82.8874	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9129	9	9	9	0.00
23/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES33 On 06-November-25			Bond Future	11.52	80.7107	80.7592	80.7107	0.00
23/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2109	2	2	2	0.00
23/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES33 On 05-February-26			Bond Future	11.70	82.2572	82.3077	82.2572	0.00
23/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
23/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	888	1	1	1	0.00
23/12/2024	ES42 On 06-February-25			Bond Future	11.60	79.4371	79.6419	79.4371	0.00
23/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11248	11	11	11	0.00
23/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES42 On 08-May-25			Bond Future	11.71	76.7844	76.9942	76.7844	0.00
23/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8363	8	8	8	0.00
23/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES42 On 07-August-25			Bond Future	11.82	78.3214	78.5361	78.3214	0.00
23/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10264	10	10	10	0.00
23/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES42 On 06-November-25			Bond Future	11.95	75.5863	75.8063	75.5863	0.00
23/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2472	2	2	2	0.00
23/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/12/2024	ES42 On 05-February-26			Bond Future	12.09	77.0321	77.2574	77.0321	0.00
23/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
23/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1342	2	1	2	0.00
23/12/2024	GOVI On 06-February-25			GOVI	1090.59	1088.8790	1090.5850	1088.8790	636.00
23/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1185850	117	119	117	0.00
23/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/12/2024	GOVI On 08-May-25			GOVI	1112.49	1110.7380	1112.4880	1110.7380	0.00
23/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	904880	89	90	89	0.00
23/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/12/2024	GOVI On 07-August-25			GOVI	1134.53	1132.7290	1134.5250	1132.7290	0.00
23/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1235250	122	124	122	0.00
23/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/12/2024	GOVI On 06-November-25			GOVI	1156.49	1154.6420	1156.4860	1154.6420	0.00
23/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	444860	43	44	43	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/12/2024	GOVI On 05-February-26			GOVI	1178.48	1176.5830	1178.4760	1176.5830	0.00
23/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	284760	27	28	27	0.00
23/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2024	IGOV On 06-February-25			Index Future	375.54	375.8520	375.5350	375.8520	870.00
23/12/2024	IGOV On 08-May-25			Index Future	383.17	383.4890	383.1680	383.4890	8.00
23/12/2024	IGOV On 07-August-25			Index Future	390.85	391.1710	390.8490	391.1710	0.00
23/12/2024	IGOV On 06-November-25			Index Future	398.50	398.8270	398.5020	398.8270	0.00
23/12/2024	IGOV On 05-February-26			Index Future	406.17	406.4920	406.1660	406.4920	0.00
23/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
23/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
23/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
23/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R033 On 06-February-25			Bond Future	10.03	103.2592	103.4701	103.2592	12,187.00
23/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2169	2	2	2	0.00
23/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	569	1	1	1	0.00
23/12/2024	R033 On 08-May-25			Bond Future	10.12	100.2839	100.4999	100.2839	0.00
23/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2532	2	3	2	0.00
23/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1435	2	1	2	0.00
23/12/2024	R033 On 07-August-25			Bond Future	10.22	102.2684	102.4897	102.2684	0.00
23/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2810	3	3	3	0.00
23/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2243	2	2	2	0.00
23/12/2024	R033 On 06-November-25			Bond Future	10.34	99.1988	99.4257	99.1988	0.00
23/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3022	3	3	3	0.00
23/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3052	3	3	3	0.00
23/12/2024	R033 On 05-February-26			Bond Future	10.47	101.0770	101.3095	101.0770	0.00
23/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3489	3	3	3	0.00
23/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3389	4	3	4	0.00
23/12/2024	R035 On 06-February-25			Bond Future	10.41	94.3797	94.5725	94.3797	87,258.00
23/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10553	10	11	10	0.00
23/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4005	4	4	4	0.00
23/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	437	0	0	0	15,000.00
23/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	752	1	1	1	100.00
23/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	4998	5	5	5	0.00
23/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	1987	2	2	2	0.00
23/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	953	1	1	1	1,000.00
23/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1632	2	2	2	0.00
23/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	635	1	1	1	1,100.00
23/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1369	2	1	2	0.00
23/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	88	0	0	0	1,100.00
23/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2254	2	2	2	0.00
23/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	169	0	0	0	7,500.00
23/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2	0	0	0	0.00
23/12/2024	R035 On 08-May-25			Bond Future	10.50	91.7645	91.9620	91.7645	1,004.00
23/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7184	7	7	7	0.00
23/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14303	14	14	14	0.00
23/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11396	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5752	6	6	6	400.00
23/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	6822	7	7	7	0.00
23/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1889	2	2	2	150.00
23/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3630	4	4	4	0.00
23/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1141	1	1	1	150.00
23/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2225	2	2	2	0.00
23/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	393	0	0	0	150.00
23/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	80	0	0	0	400.00
23/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	557	1	1	1	0.00
23/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	18	0	0	0	400.00
23/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	349	0	0	0	0.00
23/12/2024	R035 On 07-August-25			Bond Future	10.60	93.5809	93.7834	93.5809	0.00
23/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10758	11	11	11	0.00
23/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	347	0	0	0	0.00
23/12/2024	R035 On 06-November-25			Bond Future	10.71	90.8820	91.0896	90.8820	0.00
23/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4850	5	5	5	0.00
23/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2271	2	2	2	0.00
23/12/2024	R035 On 05-February-26			Bond Future	10.84	92.6041	92.8168	92.6041	0.00
23/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3682	4	4	4	0.00
23/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3960	4	4	4	0.00
23/12/2024	R038 On 06-February-25			Bond Future	10.93	103.4599	103.5874	103.4599	8,865.00
23/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2726	3	3	3	0.00
23/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	638	1	1	1	0.00
23/12/2024	R038 On 08-May-25			Bond Future	11.03	100.0468	100.1778	100.0468	2,395.00
23/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3306	3	3	3	0.00
23/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1926	2	2	2	0.00
23/12/2024	R038 On 07-August-25			Bond Future	11.14	102.0264	102.1612	102.0264	0.00
23/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3604	4	4	4	0.00
23/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2963	3	3	3	0.00
23/12/2024	R038 On 06-November-25			Bond Future	11.27	98.5104	98.6490	98.5104	0.00
23/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	3958	4	4	4	0.00
23/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8357	8	8	8	0.00
23/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3117	3	3	3	1,770.00
23/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1815	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4995	5	5	5	0.00
23/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4128	4	4	4	0.00
23/12/2024	R038 On 05-February-26			Bond Future	11.40	100.3749	100.5174	100.3749	0.00
23/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4761	5	5	5	0.00
23/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4529	5	5	5	0.00
23/12/2024	R053 On 06-February-25			Bond Future	11.22	107.3826	107.6753	107.3826	2,019.00
23/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13306	13	13	13	0.00
23/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	11	0	0	0	0.00
23/12/2024	R053 On 08-May-25			Bond Future	11.31	103.6708	103.9705	103.6708	0.00
23/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	10973	11	11	11	0.00
23/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	570	1	1	1	0.00
23/12/2024	R053 On 07-August-25			Bond Future	11.41	105.7222	106.0288	105.7222	0.00
23/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14005	14	14	14	0.00
23/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	811	1	1	1	0.00
23/12/2024	R053 On 06-November-25			Bond Future	11.52	101.8989	102.2128	101.8989	0.00
23/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6241	6	6	6	0.00
23/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4242	4	4	4	0.00
23/12/2024	R053 On 05-February-26			Bond Future	11.63	103.8272	104.1485	103.8272	0.00
23/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5182	5	5	5	0.00
23/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6367	7	6	7	0.00
23/12/2024	R186 On 06-February-25			Bond Future	8.30	105.1383	105.1863	105.1383	177,864.00
23/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1257	1	1	1	0.00
23/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	10	0	0	0	0.00
23/12/2024	R186 On 08-May-25			Bond Future	8.34	107.2496	107.2995	107.2496	0.00
23/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	478	0	0	0	0.00
23/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	277	0	0	0	0.00
23/12/2024	R186 On 07-August-25			Bond Future	8.40	104.0628	104.1148	104.0628	0.00
23/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1745	2	2	2	0.00
23/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1237	1	1	1	1,983.00
23/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2406	2	2	2	0.00
23/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	66	0	0	0	1,983.00
23/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	189	0	0	0	0.00
23/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	117	0	0	0	0.00
23/12/2024	R186 On 06-November-25			Bond Future	8.53	106.0729	106.1272	106.0729	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	282	0	0	0	0.00
23/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	706	1	1	1	0.00
23/12/2024	R186 On 05-February-26			Bond Future	8.79	102.7758	102.8324	102.7758	0.00
23/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	301	0	0	0	0.00
23/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	601	1	1	1	0.00
23/12/2024	R202 On 06-February-25			Bond Future	269.53	269.1721	269.5261	269.1721	1,914.00
23/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2736	2	3	2	0.00
23/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R202 On 08-May-25			Bond Future	275.01	274.6429	275.0067	274.6429	269.00
23/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2697	2	3	2	0.00
23/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R202 On 07-August-25			Bond Future	275.28	274.9087	275.2827	274.9087	0.00
23/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3683	3	4	3	0.00
23/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R202 On 06-November-25			Bond Future	280.67	280.2875	280.6722	280.2875	0.00
23/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5032	5	5	5	0.00
23/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R202 On 05-February-26			Bond Future	280.73	280.3342	280.7300	280.3342	0.00
23/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2910	3	3	3	0.00
23/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R209 On 06-February-25			Bond Future	10.63	74.0257	74.0664	74.0257	12,983.00
23/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8561	9	9	9	0.00
23/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	3	0	0	0	0.00
23/12/2024	R209 On 08-May-25			Bond Future	10.72	72.3574	72.3995	72.3574	6,367.00
23/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	5992	6	6	6	0.00
23/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	372	0	0	0	0.00
23/12/2024	R209 On 07-August-25			Bond Future	10.82	73.7894	73.8332	73.7894	0.00
23/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	8959	9	9	9	0.00
23/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	404	0	0	0	0.00
23/12/2024	R209 On 06-November-25			Bond Future	10.92	72.0619	72.1075	72.0619	0.00
23/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	3997	4	4	4	0.00
23/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2319	2	2	2	0.00
23/12/2024	R209 On 05-February-26			Bond Future	11.04	73.4271	73.4744	73.4271	0.00
23/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3254	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3792	4	4	4	0.00
23/12/2024	R210 On 06-February-25			Bond Future	244.57	244.6627	244.5733	244.6627	991.00
23/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4963	5	5	5	0.00
23/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R210 On 08-May-25			Bond Future	246.19	246.2795	246.1906	246.2795	300.00
23/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
23/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1839	2	2	2	0.00
23/12/2024	R210 On 07-August-25			Bond Future	251.13	251.2139	251.1259	251.2139	0.00
23/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2686	3	3	3	0.00
23/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R210 On 06-November-25			Bond Future	252.62	252.7082	252.6217	252.7082	0.00
23/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	482	1	0	1	0.00
23/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R210 On 05-February-26			Bond Future	257.48	257.5618	257.4767	257.5618	0.00
23/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4377	4	4	4	0.00
23/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/12/2024	R213 On 06-February-25			Bond Future	9.51	91.6636	91.8030	91.6636	100,765.00
23/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7314	7	7	7	0.00
23/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8	0	0	0	0.00
23/12/2024	R213 On 08-May-25			Bond Future	9.58	89.9467	90.0897	89.9467	0.00
23/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4072	4	4	4	0.00
23/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	372	0	0	0	0.00
23/12/2024	R213 On 07-August-25			Bond Future	9.67	91.7273	91.8742	91.7273	0.00
23/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7625	7	8	7	0.00
23/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	218	0	0	0	0.00
23/12/2024	R213 On 06-November-25			Bond Future	9.78	89.9454	90.0962	89.9454	0.00
23/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2800	3	3	3	0.00
23/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1773	2	2	2	0.00
23/12/2024	R213 On 05-February-26			Bond Future	9.91	91.6509	91.8056	91.6509	0.00
23/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2379	2	2	2	0.00
23/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2444	3	2	3	0.00
23/12/2024	R214 On 06-February-25			Bond Future	11.03	69.0116	69.1951	69.0116	18,350.00
23/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8361	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6263	6	6	6	521.00
23/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	3944	4	4	4	521.00
23/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12266	12	12	12	0.00
23/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
23/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	30	0	0	0	0.00
23/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	156	0	0	0	0.00
23/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	6	0	0	0	0.00
23/12/2024	R214 On 08-May-25			Bond Future	11.12	67.0939	67.2818	67.0939	3,232.00
23/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	6822	7	7	7	0.00
23/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	355	0	0	0	0.00
23/12/2024	R214 On 07-August-25			Bond Future	11.21	68.4220	68.6143	68.4220	0.00
23/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	8992	9	9	9	0.00
23/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	465	0	0	0	0.00
23/12/2024	R214 On 06-November-25			Bond Future	11.31	66.4432	66.6400	66.4432	0.00
23/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4257	4	4	4	0.00
23/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2550	3	3	3	0.00
23/12/2024	R214 On 05-February-26			Bond Future	11.43	67.7021	67.9036	67.7021	0.00
23/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3315	3	3	3	0.00
23/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4186	4	4	4	0.00
23/12/2024	R248 On 06-February-25			Bond Future	11.21	83.5748	83.7676	83.5748	271,827.00
23/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9167	9	9	9	0.00
23/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	23	0	0	0	660.00
23/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	747	1	1	1	660.00
23/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3581	3	4	3	0.00
23/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	388	0	0	0	660.00
23/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2212	2	2	2	0.00
23/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6648	7	7	7	0.00
23/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	16	0	0	0	0.00
23/12/2024	R248 On 08-May-25			Bond Future	11.30	80.8061	81.0035	80.8061	30,311.00
23/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8391	8	8	8	0.00
23/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	444	0	0	0	0.00
23/12/2024	R248 On 07-August-25			Bond Future	11.39	82.4055	82.6077	82.4055	0.00
23/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11151	11	11	11	0.00
23/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	577	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2024	R248 On 06-November-25			Bond Future	11.50	79.5539	79.7610	79.5539	0.00
23/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4855	5	5	5	0.00
23/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3336	3	3	3	0.00
23/12/2024	R248 On 05-February-26			Bond Future	11.62	81.0606	81.2728	81.0606	0.00
23/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4048	4	4	4	0.00
23/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5082	5	5	5	0.00
23/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00