



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: 31/12/2024 TO: 31/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	2029 On 06-February-25			Bond Future	134.58	134.6338	134.5844	134.6338	8,604.00
31/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2184	2	2	2	0.00
31/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2029 On 08-May-25			Bond Future	135.91	135.9563	135.9073	135.9563	728.00
31/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
31/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1943	2	2	2	0.00
31/12/2024	2029 On 07-August-25			Bond Future	138.64	138.6843	138.6357	138.6843	0.00
31/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1226	1	1	1	0.00
31/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2029 On 06-November-25			Bond Future	139.92	139.9706	139.9232	139.9706	0.00
31/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	133	0	0	0	0.00
31/12/2024	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
31/12/2024	2029 On 05-February-26			Bond Future	142.62	142.6678	142.6211	142.6678	0.00
31/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2511	3	3	3	0.00
31/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2030 On 06-February-25			Bond Future	9.06	96.0636	96.0897	96.0636	159,549.00
31/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5984	6	6	6	0.00
31/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	178	0	0	0	800.00
31/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	951	1	1	1	800.00
31/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2472	2	2	2	0.00
31/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	78	0	0	0	800.00
31/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	474	0	0	0	0.00
31/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1629	2	2	2	0.00
31/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	1	0	0	0	0.00
31/12/2024	2030 On 08-May-25			Bond Future	9.12	97.9885	98.0161	97.9885	0.00
31/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3260	3	3	3	0.00
31/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	922	1	1	1	1,320.00
31/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1949	2	2	2	680.00
31/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9444	9	9	9	0.00
31/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4427	4	4	4	1,640.00
31/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10783	11	11	11	0.00
31/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5648	6	6	6	2,280.00
31/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1341	1	1	1	800.00
31/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3438	3	3	3	0.00
31/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	553	1	1	1	800.00
31/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1120	1	1	1	0.00
31/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	308	0	0	0	800.00
31/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2183	2	2	2	0.00
31/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
31/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	91	0	0	0	0.00
31/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	5	0	0	0	1,640.00
31/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	178	0	0	0	0.00
31/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1546	2	2	2	0.00
31/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	745	1	1	1	0.00
31/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	341	0	0	0	0.00
31/12/2024	2030 On 07-August-25			Bond Future	9.20	95.9208	95.9500	95.9208	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
31/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6595	7	7	7	0.00
31/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9626	10	10	10	0.00
31/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4729	5	5	5	1,054.00
31/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	32	0	0	0	1,054.00
31/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	363	0	0	0	0.00
31/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	175	0	0	0	0.00
31/12/2024	2030 On 06-November-25			Bond Future	9.29	97.7792	97.8101	97.7792	0.00
31/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2309	2	2	2	0.00
31/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1466	1	1	1	0.00
31/12/2024	2030 On 05-February-26			Bond Future	9.40	95.6308	95.6635	95.6308	0.00
31/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2120	2	2	2	0.00
31/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1835	2	2	2	0.00
31/12/2024	2032 On 06-February-25			Bond Future	9.72	95.5499	95.5864	95.5499	120,601.00
31/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9041	9	9	9	0.00
31/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	256	0	0	0	800.00
31/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1479	1	1	1	800.00
31/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4245	4	4	4	0.00
31/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	73	0	0	0	800.00
31/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	515	1	1	1	0.00
31/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1710	2	2	2	0.00
31/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	3	0	0	0	0.00
31/12/2024	2032 On 08-May-25			Bond Future	9.80	93.3006	93.3386	93.3006	37,405.00
31/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5330	5	5	5	0.00
31/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	843	1	1	1	800.00
31/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1939	2	2	2	800.00
31/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5563	6	6	6	0.00
31/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	268	0	0	0	800.00
31/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1363	1	1	1	0.00
31/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2628	3	3	3	0.00
31/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	296	0	0	0	0.00
31/12/2024	2032 On 07-August-25			Bond Future	9.88	95.1498	95.1896	95.1498	0.00
31/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9258	9	9	9	0.00
31/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	200	0	0	0	0.00
31/12/2024	2032 On 06-November-25			Bond Future	9.99	92.8320	92.8737	92.8320	0.00

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31/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3667	4	4	4	0.00
31/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1789	2	2	2	0.00
31/12/2024	2032 On 05-February-26			Bond Future	10.11	94.5960	94.6397	94.5960	0.00
31/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3042	3	3	3	0.00
31/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2833	3	3	3	0.00
31/12/2024	2033 On 06-February-25			Bond Future	128.83	129.0617	128.8290	129.0617	6,288.00
31/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3889	4	4	4	0.00
31/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2033 On 08-May-25			Bond Future	129.94	130.1720	129.9359	130.1720	5,288.00
31/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
31/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	684	0	1	0	0.00
31/12/2024	2033 On 07-August-25			Bond Future	132.54	132.7841	132.5445	132.7841	0.00
31/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	3894	4	4	4	0.00
31/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2033 On 06-November-25			Bond Future	133.61	133.8545	133.6123	133.8545	0.00
31/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	472	1	0	1	0.00
31/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2033 On 05-February-26			Bond Future	136.19	136.4340	136.1887	136.4340	0.00
31/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3309	4	3	4	0.00
31/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2037 On 06-February-25			Bond Future	10.79	85.0106	85.0582	85.0106	154,404.00
31/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10598	11	11	11	0.00
31/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	1	0	0	0	0.00
31/12/2024	2037 On 08-May-25			Bond Future	10.89	86.7139	86.7634	86.7139	3,975.00
31/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7717	8	8	8	0.00
31/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12781	13	13	13	7,500.00
31/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9115	9	9	9	15,000.00
31/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12555	13	13	13	7,500.00
31/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	45	0	0	0	0.00
31/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	195	0	0	0	0.00
31/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	40	0	0	0	0.00
31/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	305	0	0	0	0.00
31/12/2024	2037 On 07-August-25			Bond Future	11.00	84.1719	84.2233	84.1719	15.00
31/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10810	11	11	11	0.00

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31/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7181	7	7	7	0.00
31/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1771	2	2	2	200.00
31/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4185	4	4	4	0.00
31/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1561	2	2	2	2,341.00
31/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5732	6	6	6	0.00
31/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2981	3	3	3	0.00
31/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1141	1	1	1	2,541.00
31/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2561	3	3	3	2,541.00
31/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4994	5	5	5	0.00
31/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1217	1	1	1	2,541.00
31/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3832	4	4	4	0.00
31/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1818	2	2	2	2,541.00
31/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4154	4	4	4	0.00
31/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	851	1	1	1	2,541.00
31/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	360	0	0	0	0.00
31/12/2024	2037 On 06-November-25			Bond Future	11.11	85.8020	85.8555	85.8020	0.00
31/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5132	5	5	5	0.00
31/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2283	2	2	2	0.00
31/12/2024	2037 On 05-February-26			Bond Future	11.23	83.1744	83.2300	83.1744	0.00
31/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3784	4	4	4	0.00
31/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3968	4	4	4	0.00
31/12/2024	2038 On 06-February-25			Bond Future	139.63	139.6787	139.6285	139.6787	2,622.00
31/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4399	4	4	4	0.00
31/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2038 On 08-May-25			Bond Future	142.46	142.5121	142.4625	142.5121	480.00
31/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2782	3	3	3	0.00
31/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2038 On 07-August-25			Bond Future	143.20	143.2446	143.1962	143.2446	0.00
31/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3636	4	4	4	0.00
31/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2038 On 06-November-25			Bond Future	146.01	146.0560	146.0082	146.0560	0.00
31/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2128	2	2	2	0.00
31/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2038 On 05-February-26			Bond Future	146.66	146.7050	146.6579	146.7050	0.00

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31/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3458	4	3	4	0.00
31/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2040 On 06-February-25			Bond Future	11.06	85.2649	85.3496	85.2649	66,475.00
31/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10925	11	11	11	0.00
31/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6885	7	7	7	0.00
31/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1007	1	1	1	780.00
31/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4126	4	4	4	0.00
31/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	172	0	0	0	780.00
31/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	27	0	0	0	780.00
31/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1402	1	1	1	0.00
31/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	1	0	0	0	0.00
31/12/2024	2040 On 08-May-25			Bond Future	11.16	86.9733	87.0607	86.9733	3,900.00
31/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8824	9	9	9	0.00
31/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9421	9	9	9	15,000.00
31/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12749	13	13	13	7,500.00
31/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13082	13	13	13	7,500.00
31/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	61	0	0	0	0.00
31/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	71	0	0	0	0.00
31/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	219	0	0	0	0.00
31/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	263	0	0	0	0.00
31/12/2024	2040 On 07-August-25			Bond Future	11.27	84.1858	84.2757	84.1858	16.00
31/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11653	12	12	12	0.00
31/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	399	0	0	0	0.00
31/12/2024	2040 On 06-November-25			Bond Future	11.38	85.8159	85.9087	85.8159	0.00
31/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5244	5	5	5	0.00
31/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2509	3	3	3	0.00
31/12/2024	2040 On 05-February-26			Bond Future	11.50	82.9378	83.0334	82.9378	0.00
31/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4182	4	4	4	0.00
31/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4269	4	4	4	0.00
31/12/2024	2044 On 06-February-25			Bond Future	11.18	81.1636	81.2835	81.1636	70,449.00
31/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10826	11	11	11	0.00
31/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2556	2	3	2	0.00
31/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1116	1	1	1	8,825.00
31/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14471	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
31/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8030	8	8	8	422.00
31/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5227	5	5	5	422.00
31/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	145	0	0	0	8,825.00
31/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	88	0	0	0	0.00
31/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
31/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	13	0	0	0	0.00
31/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3773	4	4	4	0.00
31/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	486	1	0	1	8,825.00
31/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1315	1	1	1	0.00
31/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
31/12/2024	2044 On 08-May-25			Bond Future	11.28	82.7898	82.9130	82.7898	7,734.00
31/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8892	9	9	9	0.00
31/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7302	7	7	7	0.00
31/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3785	4	4	4	0.00
31/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1257	1	1	1	2,490.00
31/12/2024	2044 On 08-May-25		Call	Bond Future	1.97	0.0019	0.0020	0.0019	0.00
31/12/2024	2044 On 08-May-25		Put	Bond Future	17088.98	17.2121	17.0890	17.2121	0.00
31/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1404	1	1	1	2,490.00
31/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3625	4	4	4	0.00
31/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	483	1	0	1	2,490.00
31/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	303	0	0	0	0.00
31/12/2024	2044 On 07-August-25			Bond Future	11.38	80.0446	80.1711	80.0446	0.00
31/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11568	11	12	11	0.00
31/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	435	0	0	0	0.00
31/12/2024	2044 On 06-November-25			Bond Future	11.48	81.5945	81.7245	81.5945	0.00
31/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5184	5	5	5	0.00
31/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2749	3	3	3	0.00
31/12/2024	2044 On 05-February-26			Bond Future	11.60	78.7613	78.8948	78.7613	0.00
31/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4216	4	4	4	0.00
31/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4474	5	4	5	0.00
31/12/2024	2046 On 06-February-25			Bond Future	121.77	122.3599	121.7713	122.3599	18,843.00
31/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7761	8	8	8	0.00
31/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2046 On 08-May-25			Bond Future	122.03	122.6285	122.0294	122.6285	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
31/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	59	1	0	1	0.00
31/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2046 On 07-August-25			Bond Future	124.48	125.0888	124.4790	125.0888	0.00
31/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5789	6	6	6	0.00
31/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2046 On 06-November-25			Bond Future	124.67	125.2868	124.6673	125.2868	0.00
31/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
31/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	743	0	1	0	0.00
31/12/2024	2046 On 05-February-26			Bond Future	127.07	127.6997	127.0696	127.6997	0.00
31/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5420	6	5	6	0.00
31/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2050 On 06-February-25			Bond Future	121.55	120.9799	121.5524	120.9799	16,223.00
31/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5952	5	6	5	0.00
31/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2050 On 08-May-25			Bond Future	124.02	123.4340	124.0196	123.4340	0.00
31/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2860	2	3	2	0.00
31/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2050 On 07-August-25			Bond Future	124.14	123.5419	124.1415	123.5419	0.00
31/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4251	4	4	4	0.00
31/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2050 On 06-November-25			Bond Future	126.58	125.9667	126.5795	125.9667	0.00
31/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2159	2	2	2	0.00
31/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
31/12/2024	2050 On 05-February-26			Bond Future	126.61	125.9802	126.6065	125.9802	0.00
31/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3787	3	4	3	0.00
31/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
31/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	AL37 On 06-February-25			Index Future	1074.65	1074.4830	1074.6470	1074.4830	0.00
31/12/2024	AL37 On 08-May-25			Index Future	1096.19	1096.0200	1096.1920	1096.0200	0.00
31/12/2024	AL37 On 07-August-25			Index Future	1117.94	1117.7610	1117.9400	1117.7610	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
31/12/2024	AL37 On 06-November-25			Index Future	1139.65	1139.4660	1139.6520	1139.4660	0.00
31/12/2024	AL37 On 05-February-26			Index Future	1161.39	1161.1960	1161.3900	1161.1960	0.00
31/12/2024	AL7T On 06-February-25			Index Future	1293.00	1292.3170	1293.0000	1292.3170	0.00
31/12/2024	AL7T On 08-May-25			Index Future	1318.92	1318.2210	1318.9220	1318.2210	0.00
31/12/2024	AL7T On 07-August-25			Index Future	1345.09	1344.3700	1345.0890	1344.3700	0.00
31/12/2024	AL7T On 06-November-25			Index Future	1371.21	1370.4740	1371.2130	1370.4740	0.00
31/12/2024	AL7T On 05-February-26			Index Future	1397.37	1396.6100	1397.3670	1396.6100	0.00
31/12/2024	ALBI On 06-February-25			Index Future	1111.63	1111.0460	1111.6330	1111.0460	98.00
31/12/2024	ALBI On 08-May-25			Index Future	1133.92	1133.3170	1133.9190	1133.3170	0.00
31/12/2024	ALBI On 07-August-25			Index Future	1156.42	1155.7970	1156.4150	1155.7970	0.00
31/12/2024	ALBI On 06-November-25			Index Future	1178.87	1178.2400	1178.8740	1178.2400	0.00
31/12/2024	ALBI On 05-February-26			Index Future	1201.36	1200.7100	1201.3600	1200.7100	0.00
31/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	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
31/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	ES33 On 06-February-25			Bond Future	11.05	83.6503	83.7172	83.6503	0.00
31/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9986	10	10	10	0.00
31/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES33 On 08-May-25			Bond Future	11.17	81.5476	81.6168	81.5476	0.00
31/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6845	7	7	7	0.00
31/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES33 On 07-August-25			Bond Future	11.29	83.1832	83.2546	83.1832	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
31/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9450	9	9	9	0.00
31/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES33 On 06-November-25			Bond Future	11.44	81.0176	81.0914	81.0176	0.00
31/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2441	2	2	2	0.00
31/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES33 On 05-February-26			Bond Future	11.62	82.5749	82.6512	82.5749	0.00
31/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
31/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	544	1	1	1	0.00
31/12/2024	ES42 On 06-February-25			Bond Future	11.52	80.0386	80.1209	80.0386	0.00
31/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11727	12	12	12	0.00
31/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES42 On 08-May-25			Bond Future	11.63	77.3951	77.4799	77.3951	0.00
31/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8849	9	9	9	0.00
31/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES42 On 07-August-25			Bond Future	11.74	78.9466	79.0340	78.9466	0.00
31/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10762	11	11	11	0.00
31/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES42 On 06-November-25			Bond Future	11.86	76.2289	76.3189	76.2289	0.00
31/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2985	3	3	3	0.00
31/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
31/12/2024	ES42 On 05-February-26			Bond Future	11.99	77.6918	77.7846	77.6918	0.00
31/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
31/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	815	1	1	1	0.00
31/12/2024	GOVI On 06-February-25			GOVI	1094.61	1094.0460	1094.6100	1094.0460	636.00
31/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1226100	122	123	122	0.00
31/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
31/12/2024	GOVI On 08-May-25			GOVI	1116.56	1115.9750	1116.5550	1115.9750	0.00
31/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	945550	94	95	94	0.00
31/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
31/12/2024	GOVI On 07-August-25			GOVI	1138.71	1138.1120	1138.7070	1138.1120	0.00
31/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1277070	127	128	127	0.00
31/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
31/12/2024	GOVI On 06-November-25			GOVI	1160.82	1160.2120	1160.8220	1160.2120	0.00
31/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	488220	48	49	48	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
31/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
31/12/2024	GOVI On 05-February-26			GOVI	1182.96	1182.3370	1182.9640	1182.3370	0.00
31/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	329640	32	33	32	0.00
31/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
31/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2024	IGOV On 06-February-25			Index Future	375.61	375.7010	375.6140	375.7010	870.00
31/12/2024	IGOV On 08-May-25			Index Future	383.24	383.3240	383.2360	383.3240	8.00
31/12/2024	IGOV On 07-August-25			Index Future	390.93	391.0180	390.9300	391.0180	0.00
31/12/2024	IGOV On 06-November-25			Index Future	398.61	398.6990	398.6110	398.6990	0.00
31/12/2024	IGOV On 05-February-26			Index Future	406.30	406.3890	406.3010	406.3890	0.00
31/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
31/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
31/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
31/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
31/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
31/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/12/2024	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
31/12/2024	R033 On 06-February-25			Bond Future	9.97	103.7637	103.8121	103.7637	12,183.00
31/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2328	2	2	2	0.00
31/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	386	0	0	0	0.00
31/12/2024	R033 On 08-May-25			Bond Future	10.06	100.7944	100.8449	100.7944	0.00
31/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2721	3	3	3	0.00
31/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1278	1	1	1	0.00
31/12/2024	R033 On 07-August-25			Bond Future	10.15	102.7921	102.8445	102.7921	0.00
31/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2942	3	3	3	0.00
31/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2020	2	2	2	0.00
31/12/2024	R033 On 06-November-25			Bond Future	10.26	99.7391	99.7938	99.7391	0.00
31/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3139	3	3	3	0.00
31/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2800	3	3	3	0.00
31/12/2024	R033 On 05-February-26			Bond Future	10.39	101.6337	101.6907	101.6337	0.00
31/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3615	4	4	4	0.00
31/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3134	3	3	3	0.00
31/12/2024	R035 On 06-February-25			Bond Future	10.35	94.8586	94.9341	94.8586	87,240.00
31/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10913	11	11	11	0.00
31/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4298	4	4	4	0.00
31/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	474	0	0	0	15,000.00
31/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	825	1	1	1	100.00
31/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5319	5	5	5	0.00
31/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2174	2	2	2	0.00
31/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1048	1	1	1	1,000.00
31/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1343	1	1	1	0.00
31/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	460	0	0	0	1,100.00
31/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1102	1	1	1	0.00
31/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	47	0	0	0	1,100.00
31/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1930	2	2	2	0.00
31/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	100	0	0	0	7,500.00
31/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R035 On 08-May-25			Bond Future	10.43	92.2494	92.3274	92.2494	1,004.00
31/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7465	7	7	7	0.00
31/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14660	15	15	15	0.00
31/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11735	12	12	12	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
31/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5999	6	6	6	400.00
31/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7095	7	7	7	0.00
31/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1980	2	2	2	150.00
31/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3803	4	4	4	0.00
31/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	949	1	1	1	150.00
31/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1950	2	2	2	0.00
31/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	301	0	0	0	150.00
31/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	53	0	0	0	400.00
31/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	439	0	0	0	0.00
31/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	11	0	0	0	400.00
31/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	265	0	0	0	0.00
31/12/2024	R035 On 07-August-25			Bond Future	10.53	94.0781	94.1587	94.0781	0.00
31/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11069	11	11	11	0.00
31/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	282	0	0	0	0.00
31/12/2024	R035 On 06-November-25			Bond Future	10.64	91.3948	91.4780	91.3948	0.00
31/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4955	5	5	5	0.00
31/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	1988	2	2	2	0.00
31/12/2024	R035 On 05-February-26			Bond Future	10.77	93.1321	93.2181	93.1321	0.00
31/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3676	4	4	4	0.00
31/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3553	4	4	4	0.00
31/12/2024	R038 On 06-February-25			Bond Future	10.87	103.9883	103.9893	103.9883	8,871.00
31/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2951	3	3	3	0.00
31/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	461	0	0	0	0.00
31/12/2024	R038 On 08-May-25			Bond Future	10.97	100.5818	100.5839	100.5818	2,395.00
31/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3451	3	3	3	0.00
31/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1665	2	2	2	0.00
31/12/2024	R038 On 07-August-25			Bond Future	11.08	102.5750	102.5783	102.5750	0.00
31/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3828	4	4	4	0.00
31/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2770	3	3	3	0.00
31/12/2024	R038 On 06-November-25			Bond Future	11.20	99.0761	99.0806	99.0761	0.00
31/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4063	4	4	4	0.00
31/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8587	9	9	9	0.00
31/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3194	3	3	3	1,770.00
31/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1613	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
31/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4641	5	5	5	0.00
31/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3802	4	4	4	0.00
31/12/2024	R038 On 05-February-26			Bond Future	11.33	100.9574	100.9633	100.9574	0.00
31/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4997	5	5	5	0.00
31/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4319	4	4	4	0.00
31/12/2024	R053 On 06-February-25			Bond Future	11.15	108.1560	108.2712	108.1560	2,019.00
31/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13894	14	14	14	0.00
31/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	3	0	0	0	0.00
31/12/2024	R053 On 08-May-25			Bond Future	11.24	104.4556	104.5743	104.4556	0.00
31/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11448	11	11	11	0.00
31/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	440	0	0	0	0.00
31/12/2024	R053 On 07-August-25			Bond Future	11.34	106.5256	106.6477	106.5256	0.00
31/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14551	14	15	14	0.00
31/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	738	1	1	1	0.00
31/12/2024	R053 On 06-November-25			Bond Future	11.44	102.7247	102.8505	102.7247	0.00
31/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6523	6	7	6	0.00
31/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3887	4	4	4	0.00
31/12/2024	R053 On 05-February-26			Bond Future	11.55	104.6750	104.8044	104.6750	0.00
31/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5525	5	6	5	0.00
31/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6055	6	6	6	0.00
31/12/2024	R186 On 06-February-25			Bond Future	8.28	105.2245	105.2349	105.2245	177,809.00
31/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1299	1	1	1	0.00
31/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	4	0	0	0	0.00
31/12/2024	R186 On 08-May-25			Bond Future	8.31	107.3333	107.3450	107.3333	0.00
31/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	526	1	1	1	0.00
31/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	280	0	0	0	0.00
31/12/2024	R186 On 07-August-25			Bond Future	8.36	104.1512	104.1642	104.1512	0.00
31/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1791	2	2	2	0.00
31/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1283	1	1	1	1,983.00
31/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2453	2	2	2	0.00
31/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	64	0	0	0	1,983.00
31/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	186	0	0	0	0.00
31/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	114	0	0	0	0.00
31/12/2024	R186 On 06-November-25			Bond Future	8.48	106.1697	106.1841	106.1697	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
31/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	287	0	0	0	0.00
31/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	653	1	1	1	0.00
31/12/2024	R186 On 05-February-26			Bond Future	8.72	102.8806	102.8966	102.8806	0.00
31/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	331	0	0	0	0.00
31/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	567	1	1	1	0.00
31/12/2024	R202 On 06-February-25			Bond Future	269.23	269.3278	269.2332	269.3278	1,914.00
31/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2443	3	2	3	0.00
31/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R202 On 08-May-25			Bond Future	274.70	274.7913	274.6978	274.7913	269.00
31/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2388	2	2	2	0.00
31/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R202 On 07-August-25			Bond Future	274.98	275.0686	274.9778	275.0686	0.00
31/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3378	3	3	3	0.00
31/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R202 On 06-November-25			Bond Future	280.38	280.4676	280.3785	280.4676	0.00
31/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4738	5	5	5	0.00
31/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R202 On 05-February-26			Bond Future	280.45	280.5333	280.4469	280.5333	0.00
31/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2627	3	3	3	0.00
31/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R209 On 06-February-25			Bond Future	10.57	74.3216	74.3884	74.3216	12,983.00
31/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8881	9	9	9	0.00
31/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	1	0	0	0	0.00
31/12/2024	R209 On 08-May-25			Bond Future	10.66	72.6563	72.7252	72.6563	6,367.00
31/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6232	6	6	6	0.00
31/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	287	0	0	0	0.00
31/12/2024	R209 On 07-August-25			Bond Future	10.75	74.0964	74.1674	74.0964	0.00
31/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9220	9	9	9	0.00
31/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	331	0	0	0	0.00
31/12/2024	R209 On 06-November-25			Bond Future	10.85	72.3796	72.4528	72.3796	0.00
31/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4144	4	4	4	0.00
31/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2120	2	2	2	0.00
31/12/2024	R209 On 05-February-26			Bond Future	10.97	73.7551	73.8306	73.7551	0.00
31/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3229	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
31/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3410	3	3	3	0.00
31/12/2024	R210 On 06-February-25			Bond Future	244.01	244.4752	244.0129	244.4752	991.00
31/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4403	5	4	5	0.00
31/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R210 On 08-May-25			Bond Future	245.61	246.0789	245.6101	246.0789	300.00
31/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
31/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	2420	2	2	2	0.00
31/12/2024	R210 On 07-August-25			Bond Future	250.54	251.0163	250.5407	251.0163	0.00
31/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2101	3	2	3	0.00
31/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R210 On 06-November-25			Bond Future	252.04	252.5224	252.0414	252.5224	0.00
31/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
31/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	99	0	0	0	0.00
31/12/2024	R210 On 05-February-26			Bond Future	256.90	257.3873	256.8999	257.3873	0.00
31/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	3800	4	4	4	0.00
31/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
31/12/2024	R213 On 06-February-25			Bond Future	9.45	92.0525	92.0624	92.0525	100,832.00
31/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7569	8	8	8	0.00
31/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	3	0	0	0	0.00
31/12/2024	R213 On 08-May-25			Bond Future	9.52	90.3400	90.3509	90.3400	0.00
31/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4257	4	4	4	0.00
31/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	296	0	0	0	0.00
31/12/2024	R213 On 07-August-25			Bond Future	9.60	92.1311	92.1431	92.1311	0.00
31/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7860	8	8	8	0.00
31/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	184	0	0	0	0.00
31/12/2024	R213 On 06-November-25			Bond Future	9.70	90.3627	90.3761	90.3627	0.00
31/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2891	3	3	3	0.00
31/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1584	2	2	2	0.00
31/12/2024	R213 On 05-February-26			Bond Future	9.83	92.0814	92.0962	92.0814	0.00
31/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2497	2	2	2	0.00
31/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2271	2	2	2	0.00
31/12/2024	R214 On 06-February-25			Bond Future	10.95	69.5524	69.6244	69.5524	18,350.00
31/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8785	9	9	9	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
31/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6672	7	7	7	521.00
31/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4293	4	4	4	521.00
31/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12695	13	13	13	0.00
31/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
31/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	10	0	0	0	0.00
31/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	76	0	0	0	0.00
31/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
31/12/2024	R214 On 08-May-25			Bond Future	11.04	67.6431	67.7172	67.6431	3,232.00
31/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7169	7	7	7	0.00
31/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	267	0	0	0	0.00
31/12/2024	R214 On 07-August-25			Bond Future	11.12	68.9840	69.0603	68.9840	0.00
31/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9386	9	9	9	0.00
31/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	413	0	0	0	0.00
31/12/2024	R214 On 06-November-25			Bond Future	11.22	67.0203	67.0989	67.0203	0.00
31/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4389	4	4	4	0.00
31/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2223	2	2	2	0.00
31/12/2024	R214 On 05-February-26			Bond Future	11.34	68.2943	68.3752	68.2943	0.00
31/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3400	3	3	3	0.00
31/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3800	4	4	4	0.00
31/12/2024	R248 On 06-February-25			Bond Future	11.15	84.1055	84.1952	84.1055	271,827.00
31/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9584	9	10	9	0.00
31/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	17	0	0	0	660.00
31/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	780	1	1	1	660.00
31/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3854	4	4	4	0.00
31/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	233	0	0	0	660.00
31/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1818	2	2	2	0.00
31/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6215	6	6	6	0.00
31/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	5	0	0	0	0.00
31/12/2024	R248 On 08-May-25			Bond Future	11.24	81.3444	81.4366	81.3444	30,311.00
31/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8727	9	9	9	0.00
31/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	347	0	0	0	0.00
31/12/2024	R248 On 07-August-25			Bond Future	11.33	82.9569	83.0517	82.9569	0.00
31/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11547	11	12	11	0.00
31/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	529	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
31/12/2024	R248 On 06-November-25			Bond Future	11.43	80.1211	80.2189	80.1211	0.00
31/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4994	5	5	5	0.00
31/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3017	3	3	3	0.00
31/12/2024	R248 On 05-February-26			Bond Future	11.55	81.6435	81.7442	81.6435	0.00
31/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4182	4	4	4	0.00
31/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4746	5	5	5	0.00
31/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00