



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: 15/01/2025 TO: 15/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	2029 On 06-February-25			Bond Future	134.32	134.2934	134.3235	134.2934	8,699.00
15/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1923	2	2	2	0.00
15/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2029 On 08-May-25			Bond Future	135.64	135.6120	135.6439	135.6120	728.00
15/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
15/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2206	2	2	2	0.00
15/01/2025	2029 On 07-August-25			Bond Future	138.36	138.3305	138.3644	138.3305	0.00
15/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	954	1	1	1	0.00
15/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2029 On 06-November-25			Bond Future	139.66	139.6257	139.6617	139.6257	69.00
15/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
15/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	128	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
15/01/2025	2029 On 05-February-26			Bond Future	142.37	142.3339	142.3722	142.3339	0.00
15/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2262	2	2	2	0.00
15/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2030 On 06-February-25			Bond Future	9.17	95.0843	95.6514	95.0843	160,711.00
15/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5545	5	6	5	0.00
15/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	530	0	1	0	800.00
15/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1999	1	2	1	0.00
15/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	37	0	0	0	800.00
15/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	491	1	0	1	0.00
15/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	42	0	0	0	800.00
15/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1926	2	2	2	0.00
15/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2030 On 08-May-25			Bond Future	9.24	96.9917	97.5709	96.9917	34,767.00
15/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2806	2	3	2	0.00
15/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1069	1	1	1	300.00
15/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1757	1	2	1	0.00
15/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	391	0	0	0	300.00
15/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	358	0	0	0	800.00
15/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	997	1	1	1	800.00
15/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2982	3	3	3	0.00
15/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1545	1	2	1	680.00
15/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	643	0	1	0	1,320.00
15/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8997	8	9	8	0.00
15/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3963	3	4	3	1,640.00
15/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10338	10	10	10	0.00
15/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5186	5	5	5	2,280.00
15/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
15/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	75	0	0	0	0.00
15/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4	0	0	0	1,640.00
15/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	159	0	0	0	0.00
15/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	786	1	1	1	0.00
15/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1713	2	2	2	0.00
15/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	297	0	0	0	800.00
15/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1221	2	1	2	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
15/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2432	3	2	3	0.00
15/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1146	1	1	1	0.00
15/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	674	1	1	1	300.00
15/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2316	3	2	3	0.00
15/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	332	0	0	0	0.00
15/01/2025	2030 On 07-August-25			Bond Future	9.33	94.9024	95.4942	94.9024	16.00
15/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6129	6	6	6	0.00
15/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9165	9	9	9	0.00
15/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4272	4	4	4	1,054.00
15/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	566	0	1	0	300.00
15/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1243	1	1	1	300.00
15/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2482	2	2	2	0.00
15/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	820	1	1	1	300.00
15/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1618	2	2	2	0.00
15/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2710	3	3	3	0.00
15/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	26	0	0	0	1,054.00
15/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	362	0	0	0	0.00
15/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	166	0	0	0	0.00
15/01/2025	2030 On 06-November-25			Bond Future	9.42	96.7515	97.3560	96.7515	0.00
15/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1876	2	2	2	0.00
15/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1310	1	1	1	300.00
15/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3054	3	3	3	0.00
15/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	670	1	1	1	300.00
15/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1984	2	2	2	0.00
15/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	904	1	1	1	300.00
15/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3035	3	3	3	0.00
15/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1487	2	1	2	0.00
15/01/2025	2030 On 05-February-26			Bond Future	9.54	94.5961	95.2133	94.5961	0.00
15/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1757	1	2	1	0.00
15/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1923	2	2	2	0.00
15/01/2025	2032 On 06-February-25			Bond Future	9.85	94.2472	94.9345	94.2472	113,152.00
15/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8387	8	8	8	0.00
15/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	872	1	1	1	800.00
15/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3563	3	4	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
15/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	47	0	0	0	800.00
15/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	561	1	1	1	0.00
15/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2152	3	2	3	0.00
15/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	43	0	0	0	800.00
15/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2032 On 08-May-25			Bond Future	9.94	91.9737	92.6756	91.9737	62,925.00
15/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4662	4	5	4	0.00
15/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	513	0	1	0	300.00
15/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1386	1	1	1	300.00
15/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2431	2	2	2	0.00
15/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1434	1	1	1	800.00
15/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4893	4	5	4	0.00
15/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	536	0	1	0	800.00
15/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1521	2	2	2	0.00
15/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	261	0	0	0	800.00
15/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2984	4	3	4	0.00
15/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	864	1	1	1	300.00
15/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1566	2	2	2	0.00
15/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3057	4	3	4	0.00
15/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	291	0	0	0	0.00
15/01/2025	2032 On 07-August-25			Bond Future	10.03	93.7948	94.5116	93.7948	0.00
15/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8587	8	9	8	0.00
15/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1675	1	2	1	300.00
15/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3541	3	4	3	0.00
15/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	801	1	1	1	300.00
15/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2277	3	2	3	0.00
15/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1076	1	1	1	300.00
15/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3708	4	4	4	0.00
15/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	206	0	0	0	0.00
15/01/2025	2032 On 06-November-25			Bond Future	10.14	91.4607	92.1925	91.4607	0.00
15/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3103	3	3	3	0.00
15/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1010	1	1	1	300.00
15/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1864	2	2	2	300.00
15/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4458	4	4	4	0.00
15/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1274	2	1	2	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2932	3	3	3	0.00
15/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4324	5	4	5	0.00
15/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1907	2	2	2	0.00
15/01/2025	2032 On 05-February-26			Bond Future	10.27	93.2108	93.9577	93.2108	0.00
15/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2483	2	2	2	0.00
15/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2956	3	3	3	0.00
15/01/2025	2033 On 06-February-25			Bond Future	128.34	128.1953	128.3367	128.1953	6,217.00
15/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3397	3	3	3	0.00
15/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2033 On 08-May-25			Bond Future	129.44	129.2910	129.4363	129.2910	5,288.00
15/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1184	1	1	1	0.00
15/01/2025	2033 On 07-August-25			Bond Future	132.03	131.8828	132.0324	131.8828	0.00
15/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3382	3	3	3	0.00
15/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2033 On 06-November-25			Bond Future	133.10	132.9506	133.1047	132.9506	0.00
15/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
15/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	35	0	0	0	0.00
15/01/2025	2033 On 05-February-26			Bond Future	135.69	135.5296	135.6880	135.5296	0.00
15/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2808	3	3	3	0.00
15/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2037 On 06-February-25			Bond Future	10.96	83.1790	84.0724	83.1790	156,114.00
15/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9612	9	10	9	0.00
15/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2037 On 08-May-25			Bond Future	11.06	84.8476	85.7596	84.8476	12,907.00
15/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6727	6	7	6	0.00
15/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	627	0	1	0	300.00
15/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1742	1	2	1	300.00
15/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3317	3	3	3	0.00
15/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11779	11	12	11	7,500.00
15/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8112	7	8	7	15,000.00
15/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11554	11	12	11	7,500.00
15/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	47	0	0	0	0.00
15/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	195	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
15/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	42	0	0	0	0.00
15/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1093	1	1	1	300.00
15/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	2103	3	2	3	0.00
15/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3930	5	4	5	0.00
15/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	319	0	0	0	0.00
15/01/2025	2037 On 07-August-25			Bond Future	11.18	82.2671	83.1981	82.2671	15.00
15/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9807	9	10	9	0.00
15/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6237	6	6	6	0.00
15/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3382	3	3	3	0.00
15/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1258	1	1	1	200.00
15/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1090	1	1	1	2,341.00
15/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4839	4	5	4	0.00
15/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2289	2	2	2	0.00
15/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	758	1	1	1	2,541.00
15/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2096	2	2	2	300.00
15/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	4878	4	5	4	0.00
15/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1004	1	1	1	300.00
15/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3097	4	3	4	0.00
15/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1336	2	1	2	300.00
15/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4920	6	5	6	0.00
15/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2894	3	3	3	2,541.00
15/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5636	6	6	6	0.00
15/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1350	2	1	2	2,541.00
15/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4343	5	4	5	0.00
15/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2040	2	2	2	2,541.00
15/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4708	5	5	5	0.00
15/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	933	1	1	1	2,541.00
15/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	381	0	0	0	0.00
15/01/2025	2037 On 06-November-25			Bond Future	11.29	83.8694	84.8196	83.8694	0.00
15/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4325	4	4	4	0.00
15/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1384	1	1	1	300.00
15/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2455	2	2	2	300.00
15/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6214	6	6	6	0.00
15/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1648	2	2	2	300.00
15/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	4095	5	4	5	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
15/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5910	7	6	7	0.00
15/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2512	3	3	3	0.00
15/01/2025	2037 On 05-February-26			Bond Future	11.43	81.2161	82.1854	81.2161	0.00
15/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3214	3	3	3	0.00
15/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6559	6	7	6	0.00
15/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2491	2	2	2	1,970.00
15/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2195	3	2	3	1,970.00
15/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5388	6	5	6	0.00
15/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4442	5	4	5	0.00
15/01/2025	2038 On 06-February-25			Bond Future	138.34	138.5412	138.3431	138.5412	2,622.00
15/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3113	3	3	3	0.00
15/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2038 On 08-May-25			Bond Future	141.15	141.3546	141.1539	141.3546	768.00
15/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1474	2	1	2	0.00
15/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2038 On 07-August-25			Bond Future	141.86	142.0626	141.8592	142.0626	0.00
15/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2299	3	2	3	0.00
15/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2038 On 06-November-25			Bond Future	144.66	144.8659	144.6600	144.8659	0.00
15/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	780	1	1	1	0.00
15/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2038 On 05-February-26			Bond Future	145.30	145.5120	145.3038	145.5120	0.00
15/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2104	2	2	2	0.00
15/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2040 On 06-February-25			Bond Future	11.26	83.1928	84.0619	83.1928	66,251.00
15/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9637	9	10	9	0.00
15/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	278	0	0	0	780.00
15/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2821	2	3	2	0.00
15/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5581	5	6	5	0.00
15/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	11	0	0	0	780.00
15/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	155	0	0	0	780.00
15/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1961	3	2	3	0.00
15/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2040 On 08-May-25			Bond Future	11.37	84.8616	85.7489	84.8616	9,570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7567	7	8	7	0.00
15/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11446	11	11	11	7,500.00
15/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11778	11	12	11	7,500.00
15/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8152	7	8	7	15,000.00
15/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	69	0	0	0	0.00
15/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	262	0	0	0	0.00
15/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	81	0	0	0	0.00
15/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	317	0	0	0	0.00
15/01/2025	2040 On 07-August-25			Bond Future	11.49	82.0307	82.9365	82.0307	16.00
15/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10356	10	10	10	0.00
15/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	442	1	0	1	0.00
15/01/2025	2040 On 06-November-25			Bond Future	11.61	83.6282	84.5527	83.6282	0.00
15/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4344	4	4	4	0.00
15/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2965	3	3	3	0.00
15/01/2025	2040 On 05-February-26			Bond Future	11.74	80.7194	81.6627	80.7194	0.00
15/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3450	3	3	3	0.00
15/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4908	5	5	5	0.00
15/01/2025	2044 On 06-February-25			Bond Future	11.37	79.1952	80.0221	79.1952	70,854.00
15/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9563	9	10	9	0.00
15/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13210	12	13	12	0.00
15/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6761	6	7	6	422.00
15/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3946	3	4	3	422.00
15/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	10	0	0	0	8,825.00
15/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	368	0	0	0	8,825.00
15/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1414	1	1	1	0.00
15/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	605	1	1	1	8,825.00
15/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1828	2	2	2	0.00
15/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4899	6	5	6	0.00
15/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	69	0	0	0	0.00
15/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
15/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	5	0	0	0	0.00
15/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2044 On 08-May-25			Bond Future	11.48	80.7838	81.6280	80.7838	8,225.00
15/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7624	7	8	7	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
15/01/2025	2044 On 08-May-25		Call	Bond Future	0.27	0.0001	0.0003	0.0001	0.00
15/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6064	5	6	5	0.00
15/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2748	2	3	2	0.00
15/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	691	1	1	1	2,490.00
15/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1652	2	2	2	2,490.00
15/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4344	5	4	5	0.00
15/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	531	1	1	1	2,490.00
15/01/2025	2044 On 08-May-25		Put	Bond Future	18372.30	19.2163	18.3723	19.2163	0.00
15/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	320	0	0	0	0.00
15/01/2025	2044 On 07-August-25			Bond Future	11.59	77.9974	78.8592	77.9974	10.00
15/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10327	10	10	10	0.00
15/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	506	1	1	1	0.00
15/01/2025	2044 On 06-November-25			Bond Future	11.70	79.5163	80.3958	79.5163	0.00
15/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4234	4	4	4	0.00
15/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3127	4	3	4	0.00
15/01/2025	2044 On 05-February-26			Bond Future	11.82	76.6541	77.5514	76.6541	0.00
15/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3548	3	4	3	0.00
15/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5150	6	5	6	0.00
15/01/2025	2046 On 06-February-25			Bond Future	120.49	120.8921	120.4928	120.8921	15,667.00
15/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6483	7	6	7	0.00
15/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2046 On 08-May-25			Bond Future	120.73	121.1338	120.7273	121.1338	4,378.00
15/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1243	1	1	1	0.00
15/01/2025	2046 On 07-August-25			Bond Future	123.15	123.5618	123.1486	123.5618	0.00
15/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4459	5	4	5	0.00
15/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2046 On 06-November-25			Bond Future	123.32	123.7448	123.3247	123.7448	0.00
15/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
15/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2085	2	2	2	0.00
15/01/2025	2046 On 05-February-26			Bond Future	125.72	126.1439	125.7169	126.1439	0.00
15/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4067	4	4	4	0.00
15/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2050 On 06-February-25			Bond Future	119.73	120.1735	119.7298	120.1735	14,789.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4130	5	4	5	0.00
15/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2050 On 08-May-25			Bond Future	122.16	122.6141	122.1622	122.6141	2,035.00
15/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	1002	1	1	1	0.00
15/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2050 On 07-August-25			Bond Future	122.24	122.7044	122.2446	122.7044	0.00
15/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2355	3	2	3	0.00
15/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2050 On 06-November-25			Bond Future	124.66	125.1257	124.6582	125.1257	0.00
15/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	238	1	0	1	0.00
15/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
15/01/2025	2050 On 05-February-26			Bond Future	124.67	125.1407	124.6654	125.1407	0.00
15/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1845	2	2	2	0.00
15/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
15/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	AL37 On 06-February-25			Index Future	1069.87	1063.5820	1069.8700	1063.5820	0.00
15/01/2025	AL37 On 08-May-25			Index Future	1091.34	1084.9250	1091.3420	1084.9250	0.00
15/01/2025	AL37 On 07-August-25			Index Future	1112.98	1106.4270	1112.9750	1106.4270	0.00
15/01/2025	AL37 On 06-November-25			Index Future	1134.71	1128.0280	1134.7090	1128.0280	0.00
15/01/2025	AL37 On 05-February-26			Index Future	1156.50	1149.6840	1156.4960	1149.6840	0.00
15/01/2025	AL7T On 06-February-25			Index Future	1280.79	1270.4210	1280.7890	1270.4210	0.00
15/01/2025	AL7T On 08-May-25			Index Future	1306.50	1295.9150	1306.4950	1295.9150	0.00
15/01/2025	AL7T On 07-August-25			Index Future	1332.39	1321.5980	1332.3920	1321.5980	0.00
15/01/2025	AL7T On 06-November-25			Index Future	1358.41	1347.4010	1358.4100	1347.4010	0.00
15/01/2025	AL7T On 05-February-26			Index Future	1384.49	1373.2670	1384.4930	1373.2670	0.00
15/01/2025	ALBI On 06-February-25			Index Future	1101.51	1093.2180	1101.5110	1093.2180	98.00
15/01/2025	ALBI On 08-May-25			Index Future	1123.62	1115.1560	1123.6180	1115.1560	0.00
15/01/2025	ALBI On 07-August-25			Index Future	1145.89	1137.2570	1145.8910	1137.2570	0.00
15/01/2025	ALBI On 06-November-25			Index Future	1168.27	1159.4600	1168.2670	1159.4600	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
15/01/2025	ALBI On 05-February-26			Index Future	1190.70	1181.7190	1190.6990	1181.7190	0.00
15/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	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
15/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	ES33 On 06-February-25			Bond Future	11.23	82.1698	82.8489	82.1698	0.00
15/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9117	8	9	8	0.00
15/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES33 On 08-May-25			Bond Future	11.36	80.0390	80.7326	80.0390	0.00
15/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5961	5	6	5	0.00
15/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES33 On 07-August-25			Bond Future	11.50	81.6430	82.3513	81.6430	0.00
15/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8547	8	9	8	0.00
15/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES33 On 06-November-25			Bond Future	11.65	79.4560	80.1792	79.4560	0.00
15/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1529	1	2	1	0.00
15/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES33 On 05-February-26			Bond Future	11.83	80.9938	81.7321	80.9938	0.00
15/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
15/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1463	2	1	2	0.00
15/01/2025	ES42 On 06-February-25			Bond Future	11.73	78.1408	78.8771	78.1408	0.00
15/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10484	10	10	10	0.00
15/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES42 On 08-May-25			Bond Future	11.84	75.4606	76.2125	75.4606	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
15/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7582	7	8	7	0.00
15/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES42 On 07-August-25			Bond Future	11.96	76.9720	77.7399	76.9720	0.00
15/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9468	9	9	9	0.00
15/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES42 On 06-November-25			Bond Future	12.09	74.2239	75.0078	74.2239	0.00
15/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1674	1	2	1	0.00
15/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/01/2025	ES42 On 05-February-26			Bond Future	12.23	75.6583	76.4583	75.6583	0.00
15/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
15/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2141	3	2	3	0.00
15/01/2025	GOVI On 06-February-25			GOVI	1084.79	1076.6350	1084.7900	1076.6350	642.00
15/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1127900	105	113	105	0.00
15/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/01/2025	GOVI On 08-May-25			GOVI	1106.56	1098.2400	1106.5620	1098.2400	0.00
15/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	845620	76	85	76	0.00
15/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
15/01/2025	GOVI On 07-August-25			GOVI	1128.50	1120.0060	1128.4960	1120.0060	0.00
15/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1174960	109	117	109	0.00
15/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
15/01/2025	GOVI On 06-November-25			GOVI	1150.53	1141.8730	1150.5320	1141.8730	0.00
15/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	385320	30	39	30	0.00
15/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/01/2025	GOVI On 05-February-26			GOVI	1172.62	1163.7940	1172.6240	1163.7940	0.00
15/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	226240	14	23	14	0.00
15/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2025	IGOV On 06-February-25			Index Future	372.76	373.0410	372.7580	373.0410	206.00
15/01/2025	IGOV On 08-May-25			Index Future	380.33	380.6190	380.3310	380.6190	680.00
15/01/2025	IGOV On 07-August-25			Index Future	387.96	388.2530	387.9600	388.2530	0.00
15/01/2025	IGOV On 06-November-25			Index Future	395.63	395.9210	395.6250	395.9210	0.00
15/01/2025	IGOV On 05-February-26			Index Future	403.31	403.6090	403.3080	403.6090	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
15/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
15/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
15/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
15/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/01/2025	R033 On 06-February-25			Bond Future	10.07	102.4301	103.2695	102.4301	12,221.00
15/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1726	1	2	1	0.00
15/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	327	1	0	1	0.00
15/01/2025	R033 On 08-May-25			Bond Future	10.16	99.4363	100.2934	99.4363	0.00
15/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2202	2	2	2	0.00
15/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1310	2	1	2	0.00
15/01/2025	R033 On 07-August-25			Bond Future	10.26	101.4051	102.2803	101.4051	0.00
15/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2494	2	2	2	0.00
15/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2137	3	2	3	0.00
15/01/2025	R033 On 06-November-25			Bond Future	10.38	98.3361	99.2295	98.3361	0.00
15/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2679	2	3	2	0.00
15/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2905	3	3	3	0.00
15/01/2025	R033 On 05-February-26			Bond Future	10.51	100.2170	101.1287	100.2170	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
15/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3165	3	3	3	0.00
15/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3246	4	3	4	0.00
15/01/2025	R035 On 06-February-25			Bond Future	10.53	93.0628	93.8808	93.0628	91,602.00
15/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9860	9	10	9	0.00
15/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3217	2	3	2	0.00
15/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	88	0	0	0	15,000.00
15/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	237	0	0	0	100.00
15/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	359	0	0	0	1,000.00
15/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4243	3	4	3	0.00
15/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1195	1	1	1	0.00
15/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	535	1	1	1	1,100.00
15/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1466	2	1	2	0.00
15/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	25	0	0	0	1,100.00
15/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1808	3	2	3	0.00
15/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2597	3	3	3	0.00
15/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	72	0	0	0	7,500.00
15/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R035 On 08-May-25			Bond Future	10.63	90.4197	91.2549	90.4197	22,585.00
15/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6445	6	6	6	0.00
15/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	632	0	1	0	300.00
15/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1738	1	2	1	300.00
15/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3182	3	3	3	0.00
15/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13588	13	14	13	0.00
15/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5022	4	5	4	400.00
15/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10669	10	11	10	0.00
15/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6084	5	6	5	0.00
15/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2958	2	3	2	0.00
15/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1361	1	1	1	150.00
15/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1176	2	1	2	150.00
15/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2403	3	2	3	0.00
15/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	362	0	0	0	150.00
15/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	60	0	0	0	400.00
15/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	535	1	1	1	0.00
15/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	11	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	1076	1	1	1	300.00
15/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3742	4	4	4	0.00
15/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1993	2	2	2	0.00
15/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	317	0	0	0	0.00
15/01/2025	R035 On 07-August-25			Bond Future	10.73	92.2104	93.0631	92.2104	0.00
15/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10011	9	10	9	0.00
15/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1002	1	1	1	300.00
15/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2088	2	2	2	300.00
15/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4579	4	5	4	0.00
15/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1326	2	1	2	300.00
15/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2898	3	3	3	0.00
15/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4627	5	5	5	0.00
15/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	320	0	0	0	0.00
15/01/2025	R035 On 06-November-25			Bond Future	10.85	89.5007	90.3711	89.5007	0.00
15/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4197	4	4	4	0.00
15/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1335	1	1	1	300.00
15/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2386	2	2	2	300.00
15/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5840	5	6	5	0.00
15/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3409	3	3	3	250.00
15/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6890	6	7	6	0.00
15/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5049	4	5	4	0.00
15/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1908	2	2	2	250.00
15/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2855	3	3	3	0.00
15/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1264	1	1	1	250.00
15/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1593	2	2	2	300.00
15/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3815	4	4	4	0.00
15/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5538	6	6	6	0.00
15/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2337	3	2	3	0.00
15/01/2025	R035 On 05-February-26			Bond Future	10.98	91.2138	92.1019	91.2138	0.00
15/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3084	3	3	3	0.00
15/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4077	5	4	5	0.00
15/01/2025	R038 On 06-February-25			Bond Future	11.03	101.8320	102.9124	101.8320	8,871.00
15/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1863	1	2	1	0.00
15/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	450	1	0	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
15/01/2025	R038 On 08-May-25			Bond Future	11.14	98.3845	99.4875	98.3845	2,395.00
15/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2653	2	3	2	0.00
15/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1963	3	2	3	0.00
15/01/2025	R038 On 07-August-25			Bond Future	11.25	100.3323	101.4582	100.3323	0.00
15/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3016	2	3	2	0.00
15/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3078	4	3	4	0.00
15/01/2025	R038 On 06-November-25			Bond Future	11.37	96.8007	97.9496	96.8007	0.00
15/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3366	3	3	3	0.00
15/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7641	7	8	7	0.00
15/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2578	2	3	2	1,770.00
15/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1798	2	2	2	1,770.00
15/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5156	6	5	6	0.00
15/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4235	5	4	5	0.00
15/01/2025	R038 On 05-February-26			Bond Future	11.51	98.6516	99.8237	98.6516	0.00
15/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4229	4	4	4	0.00
15/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4690	5	5	5	0.00
15/01/2025	R053 On 06-February-25			Bond Future	11.31	105.7790	106.9295	105.7790	2,213.00
15/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12549	11	13	11	0.00
15/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R053 On 08-May-25			Bond Future	11.40	102.0333	103.2078	102.0333	10,000.00
15/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10070	9	10	9	0.00
15/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	430	1	0	1	0.00
15/01/2025	R053 On 07-August-25			Bond Future	11.50	104.0533	105.2521	104.0533	0.00
15/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13162	12	13	12	0.00
15/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	744	1	1	1	0.00
15/01/2025	R053 On 06-November-25			Bond Future	11.61	100.2157	101.4390	100.2157	0.00
15/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5528	5	6	5	0.00
15/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4303	5	4	5	0.00
15/01/2025	R053 On 05-February-26			Bond Future	11.73	102.1316	103.3796	102.1316	0.00
15/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4550	4	5	4	0.00
15/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6505	7	7	7	0.00
15/01/2025	R186 On 06-February-25			Bond Future	8.31	105.0290	105.1746	105.0290	178,238.00
15/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1236	1	1	1	0.00
15/01/2025	R186 On 06-February-25	9.03	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
15/01/2025	R186 On 08-May-25			Bond Future	8.35	107.1361	107.2855	107.1361	19,834.00
15/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	452	0	0	0	0.00
15/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	264	0	0	0	0.00
15/01/2025	R186 On 07-August-25			Bond Future	8.41	103.9480	104.1015	103.9480	0.00
15/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1718	2	2	2	0.00
15/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2383	2	2	2	0.00
15/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1210	1	1	1	1,983.00
15/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	56	0	0	0	1,983.00
15/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	176	0	0	0	0.00
15/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	104	0	0	0	0.00
15/01/2025	R186 On 06-November-25			Bond Future	8.53	105.9738	106.1314	105.9738	447.00
15/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	245	0	0	0	0.00
15/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	664	1	1	1	0.00
15/01/2025	R186 On 05-February-26			Bond Future	8.76	102.6946	102.8564	102.6946	0.00
15/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	301	0	0	0	0.00
15/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	577	1	1	1	0.00
15/01/2025	R202 On 06-February-25			Bond Future	267.89	267.3839	267.8879	267.3839	844.00
15/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1098	1	1	1	0.00
15/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R202 On 08-May-25			Bond Future	273.33	272.8141	273.3307	272.8141	617.00
15/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1021	1	1	1	0.00
15/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R202 On 07-August-25			Bond Future	273.58	273.0481	273.5779	273.0481	0.00
15/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1978	1	2	1	0.00
15/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R202 On 06-November-25			Bond Future	278.98	278.4365	278.9798	278.4365	0.00
15/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3340	3	3	3	0.00
15/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R202 On 05-February-26			Bond Future	279.06	278.5021	279.0591	278.5021	0.00
15/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1239	1	1	1	0.00
15/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R209 On 06-February-25			Bond Future	10.76	72.6831	73.4140	72.6831	14,668.00
15/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7906	7	8	7	0.00
15/01/2025	R209 On 06-February-25	12.44	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
15/01/2025	R209 On 08-May-25			Bond Future	10.85	70.9866	71.7327	70.9866	6,367.00
15/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5303	5	5	5	0.00
15/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	350	0	0	0	0.00
15/01/2025	R209 On 07-August-25			Bond Future	10.95	72.3922	73.1538	72.3922	0.00
15/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8240	8	8	8	0.00
15/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	364	0	0	0	0.00
15/01/2025	R209 On 06-November-25			Bond Future	11.06	70.6499	71.4273	70.6499	0.00
15/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3418	3	3	3	0.00
15/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2420	3	2	3	0.00
15/01/2025	R209 On 05-February-26			Bond Future	11.18	72.0018	72.7949	72.0018	0.00
15/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2737	2	3	2	0.00
15/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3954	4	4	4	0.00
15/01/2025	R210 On 06-February-25			Bond Future	243.36	243.4501	243.3595	243.4501	991.00
15/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3749	4	4	4	0.00
15/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R210 On 08-May-25			Bond Future	244.95	245.0389	244.9483	245.0389	300.00
15/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
15/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3082	3	3	3	0.00
15/01/2025	R210 On 07-August-25			Bond Future	249.86	249.9507	249.8610	249.9507	0.00
15/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1421	2	1	2	0.00
15/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R210 On 06-November-25			Bond Future	251.38	251.4650	251.3762	251.4650	0.00
15/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
15/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	764	1	1	1	0.00
15/01/2025	R210 On 05-February-26			Bond Future	256.25	256.3414	256.2538	256.3414	0.00
15/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3154	3	3	3	0.00
15/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R213 On 06-February-25			Bond Future	9.55	91.0560	91.6377	91.0560	100,748.00
15/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7141	7	7	7	0.00
15/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R213 On 08-May-25			Bond Future	9.63	89.3254	89.9196	89.3254	0.00
15/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3825	3	4	3	0.00
15/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	295	0	0	0	0.00
15/01/2025	R213 On 07-August-25			Bond Future	9.71	91.0946	91.7015	91.0946	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
15/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7398	7	7	7	0.00
15/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	163	0	0	0	0.00
15/01/2025	R213 On 06-November-25			Bond Future	9.82	89.3158	89.9355	89.3158	0.00
15/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2496	2	2	2	0.00
15/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1630	2	2	2	0.00
15/01/2025	R213 On 05-February-26			Bond Future	9.95	91.0263	91.6589	91.0263	0.00
15/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2090	2	2	2	0.00
15/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2301	3	2	3	0.00
15/01/2025	R214 On 06-February-25			Bond Future	11.17	67.7563	68.4231	67.7563	18,350.00
15/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7583	7	8	7	0.00
15/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5465	5	5	5	521.00
15/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11494	11	11	11	0.00
15/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3087	2	3	2	521.00
15/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
15/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	5	0	0	0	0.00
15/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	71	0	0	0	0.00
15/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
15/01/2025	R214 On 08-May-25			Bond Future	11.26	65.8124	66.4931	65.8124	3,232.00
15/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5983	5	6	5	0.00
15/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	304	0	0	0	0.00
15/01/2025	R214 On 07-August-25			Bond Future	11.36	67.1158	67.8107	67.1158	0.00
15/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8189	8	8	8	0.00
15/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	465	1	0	1	0.00
15/01/2025	R214 On 06-November-25			Bond Future	11.46	65.1231	65.8323	65.1231	0.00
15/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3506	3	4	3	0.00
15/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2606	3	3	3	0.00
15/01/2025	R214 On 05-February-26			Bond Future	11.58	66.3695	67.0931	66.3695	0.00
15/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2789	2	3	2	0.00
15/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4471	5	4	5	0.00
15/01/2025	R248 On 06-February-25			Bond Future	11.33	82.1349	82.9905	82.1349	261,827.00
15/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8375	8	8	8	0.00
15/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
15/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	209	0	0	0	660.00
15/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2643	2	3	2	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
15/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	227	0	0	0	660.00
15/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2451	3	2	3	0.00
15/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7403	8	7	8	0.00
15/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
15/01/2025	R248 On 08-May-25			Bond Future	11.42	79.3360	80.2095	79.3360	209,066.00
15/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7511	7	8	7	0.00
15/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	358	0	0	0	0.00
15/01/2025	R248 On 07-August-25			Bond Future	11.52	80.9072	81.7988	80.9072	0.00
15/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10316	10	10	10	0.00
15/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	551	1	1	1	0.00
15/01/2025	R248 On 06-November-25			Bond Future	11.63	78.0404	78.9503	78.0404	0.00
15/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4158	4	4	4	0.00
15/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3450	4	3	4	0.00
15/01/2025	R248 On 05-February-26			Bond Future	11.75	79.5335	80.4619	79.5335	0.00
15/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3471	3	3	3	0.00
15/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5317	6	5	6	0.00
15/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00