



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: 01/07/2025 TO: 01/07/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	2029 On 07-August-25			Bond Future	138.75	138.7277	138.7542	138.7277	5,425.00
01/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1344	1	1	1	0.00
01/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2029 On 06-November-25			Bond Future	139.97	139.9416	139.9686	139.9416	0.00
01/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	179	0	0	0	0.00
01/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2029 On 05-February-26			Bond Future	142.65	142.6247	142.6525	142.6247	0.00
01/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2542	3	3	3	0.00
01/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2029 On 07-May-26			Bond Future	143.88	143.8510	143.8797	143.8510	0.00
01/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2060	2	2	2	0.00
01/07/2025	2029 On 07-May-26	141.82	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
01/07/2025	2029 On 06-August-26			Bond Future	146.57	146.5454	146.5750	146.5454	0.00
01/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2475	2	2	2	0.00
01/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2030 On 07-August-25			Bond Future	8.41	98.5102	98.7553	98.5102	126,479.00
01/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9225	9	9	9	0.00
01/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12400	12	12	12	0.00
01/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7171	7	7	7	1,054.00
01/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2914	3	3	3	300.00
01/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4924	5	5	5	0.00
01/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1323	1	1	1	300.00
01/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	28	0	0	0	0.00
01/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	2	0	0	0	300.00
01/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	206	0	0	0	0.00
01/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
01/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2030 On 06-November-25			Bond Future	8.46	100.3689	100.6185	100.3689	0.00
01/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3774	4	4	4	0.00
01/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1524	1	2	1	300.00
01/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2826	3	3	3	300.00
01/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5451	5	5	5	0.00
01/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	38	0	0	0	300.00
01/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	238	0	0	0	0.00
01/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	626	1	1	1	0.00
01/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	122	0	0	0	0.00
01/07/2025	2030 On 05-February-26			Bond Future	8.51	98.2612	98.5157	98.2612	0.00
01/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3503	3	4	3	0.00
01/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	367	0	0	0	0.00
01/07/2025	2030 On 07-May-26			Bond Future	8.60	100.0877	100.3472	100.0877	0.00
01/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3100	3	3	3	0.00
01/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	681	1	1	1	0.00
01/07/2025	2030 On 06-August-26			Bond Future	8.70	97.9281	98.1928	97.9281	0.00
01/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2517	2	3	2	0.00
01/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1028	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
01/07/2025	2031 On 07-August-25			Bond Future	107.37	107.3715	107.3740	107.3715	0.00
01/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	385	0	0	0	0.00
01/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	661	1	1	1	0.00
01/07/2025	2031 On 06-November-25			Bond Future	109.43	109.4237	109.4262	109.4237	699.00
01/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	775	1	1	1	0.00
01/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	1039	1	1	1	0.00
01/07/2025	2031 On 05-February-26			Bond Future	109.14	109.1377	109.1402	109.1377	0.00
01/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	250	0	0	0	0.00
01/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2869	3	3	3	0.00
01/07/2025	2031 On 07-May-26			Bond Future	111.20	111.1924	111.1953	111.1924	0.00
01/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	319	0	0	0	0.00
01/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2964	3	3	3	0.00
01/07/2025	2031 On 06-August-26			Bond Future	110.85	110.8511	110.8548	110.8511	0.00
01/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	287	0	0	0	0.00
01/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3242	3	3	3	0.00
01/07/2025	2032 On 07-August-25			Bond Future	9.10	98.4119	98.8293	98.4119	136,637.00
01/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12698	12	13	12	0.00
01/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3800	3	4	3	300.00
01/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6791	6	7	6	0.00
01/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1799	2	2	2	300.00
01/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	85	0	0	0	0.00
01/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	8	0	0	0	300.00
01/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	389	1	0	1	0.00
01/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2032 On 06-November-25			Bond Future	9.18	96.1077	96.5330	96.1077	0.00
01/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5702	5	6	5	0.00
01/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2046	2	2	2	300.00
01/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3706	3	4	3	300.00
01/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7591	7	8	7	0.00
01/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	66	0	0	0	300.00
01/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	434	1	0	1	0.00
01/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	1020	1	1	1	0.00
01/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	165	0	0	0	0.00
01/07/2025	2032 On 05-February-26			Bond Future	9.26	97.9273	98.3608	97.9273	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
01/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4576	4	5	4	0.00
01/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	646	1	1	1	0.00
01/07/2025	2032 On 07-May-26			Bond Future	9.35	95.5877	96.0295	95.5877	0.00
01/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4373	4	4	4	0.00
01/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1047	1	1	1	0.00
01/07/2025	2032 On 06-August-26			Bond Future	9.46	97.3533	97.8036	97.3533	0.00
01/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4139	4	4	4	0.00
01/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1453	2	1	2	0.00
01/07/2025	2033 On 07-August-25			Bond Future	130.62	130.5713	130.6197	130.5713	1,648.00
01/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1970	2	2	2	0.00
01/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2033 On 06-November-25			Bond Future	131.58	131.5283	131.5776	131.5283	5,288.00
01/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	1562	2	2	2	0.00
01/07/2025	2033 On 05-February-26			Bond Future	134.10	134.0502	134.1007	134.0502	0.00
01/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	1221	1	1	1	0.00
01/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2033 On 07-May-26			Bond Future	135.06	135.0131	135.0647	135.0131	0.00
01/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	95	0	0	0	0.00
01/07/2025	2033 On 06-August-26			Bond Future	137.59	137.5419	137.5949	137.5419	0.00
01/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	3345	3	3	3	0.00
01/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2037 On 07-August-25			Bond Future	10.41	87.1044	87.6600	87.1044	142,306.00
01/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13887	13	14	13	0.00
01/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9767	9	10	9	0.00
01/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5828	5	6	5	0.00
01/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1523	1	2	1	2,341.00
01/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1886	2	2	2	200.00
01/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7956	7	8	7	0.00
01/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3964	3	4	3	0.00
01/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	827	1	1	1	2,541.00
01/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1337	1	1	1	300.00
01/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3600	3	4	3	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
01/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8008	7	8	7	0.00
01/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5989	5	6	5	7,500.00
01/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	21	0	0	0	7,500.00
01/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	791	1	1	1	0.00
01/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	4	0	0	0	300.00
01/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	140	0	0	0	0.00
01/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	106	0	0	0	2,541.00
01/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1243	2	1	2	0.00
01/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	4	0	0	0	2,541.00
01/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	510	1	1	1	0.00
01/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	24	0	0	0	2,541.00
01/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	679	1	1	1	0.00
01/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	1	0	0	0	2,541.00
01/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2037 On 06-November-25			Bond Future	10.51	88.7478	89.3140	88.7478	0.00
01/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6649	6	7	6	0.00
01/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3794	3	4	3	300.00
01/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9201	9	9	9	0.00
01/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1936	2	2	2	300.00
01/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	939	1	1	1	0.00
01/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	141	0	0	0	300.00
01/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1968	2	2	2	0.00
01/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	342	0	0	0	0.00
01/07/2025	2037 On 05-February-26			Bond Future	10.61	86.1694	86.7465	86.1694	0.00
01/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4726	4	5	4	0.00
01/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3586	3	4	3	1,970.00
01/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9349	9	9	9	0.00
01/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5539	5	6	5	1,030.00
01/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11398	11	11	11	0.00
01/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7517	7	8	7	0.00
01/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5374	5	5	5	0.00
01/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2734	2	3	2	1,930.00
01/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1170	1	1	1	1,930.00
01/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2495	3	2	3	0.00
01/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	671	1	1	1	1,930.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	230	0	0	0	1,030.00
01/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1120	1	1	1	0.00
01/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	423	0	0	0	1,970.00
01/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1921	2	2	2	0.00
01/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1393	2	1	2	0.00
01/07/2025	2037 On 07-May-26			Bond Future	10.73	87.7707	88.3587	87.7707	0.00
01/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5111	5	5	5	0.00
01/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9508	9	10	9	0.00
01/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3792	3	4	3	142.00
01/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	697	1	1	1	142.00
01/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2537	3	3	3	0.00
01/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1834	2	2	2	0.00
01/07/2025	2037 On 06-August-26			Bond Future	10.86	85.1322	85.7314	85.1322	0.00
01/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6454	6	6	6	0.00
01/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1910	2	2	2	0.00
01/07/2025	2038 On 07-August-25			Bond Future	138.71	138.9220	138.7090	138.9220	2,397.00
01/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	851	1	1	1	0.00
01/07/2025	2038 On 06-November-25			Bond Future	141.36	141.5771	141.3602	141.5771	440.00
01/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2520	2	3	2	0.00
01/07/2025	2038 On 05-February-26			Bond Future	141.91	142.1273	141.9062	142.1273	0.00
01/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1294	1	1	1	0.00
01/07/2025	2038 On 07-May-26			Bond Future	144.58	144.8037	144.5788	144.8037	0.00
01/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	49	0	0	0	0.00
01/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2038 On 06-August-26			Bond Future	145.09	145.3157	145.0875	145.3157	0.00
01/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	367	1	0	1	0.00
01/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2040 On 07-August-25			Bond Future	10.82	86.4868	87.1537	86.4868	59,683.00
01/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14131	13	14	13	0.00
01/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10563	10	11	10	0.00
01/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1447	1	1	1	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2799	2	3	2	0.00
01/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4411	4	4	4	0.00
01/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	2309	2	2	2	0.00
01/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	1089	1	1	1	400.00
01/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3857	3	4	3	400.00
01/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7251	7	7	7	0.00
01/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1856	1	2	1	0.00
01/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5543	5	6	5	0.00
01/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9480	9	9	9	0.00
01/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	2	0	0	0	0.00
01/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	53	0	0	0	0.00
01/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	669	1	1	1	0.00
01/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	15	0	0	0	400.00
01/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	170	0	0	0	0.00
01/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1194	2	1	2	0.00
01/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	487	1	0	1	0.00
01/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	116	0	0	0	0.00
01/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	349	1	0	1	680.00
01/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	902	1	1	1	0.00
01/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	1	0	0	0	0.00
01/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2040 On 06-November-25			Bond Future	10.92	88.1186	88.7981	88.1186	2,048.00
01/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6129	6	6	6	0.00
01/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	505	1	1	1	0.00
01/07/2025	2040 On 05-February-26			Bond Future	11.03	85.2778	85.9703	85.2778	0.00
01/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4562	4	5	4	0.00
01/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12592	12	13	12	0.00
01/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5985	5	6	5	475.00
01/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	228	0	0	0	475.00
01/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1194	1	1	1	0.00
01/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1712	2	2	2	0.00
01/07/2025	2040 On 07-May-26			Bond Future	11.15	86.8623	87.5679	86.8623	0.00
01/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5329	5	5	5	0.00
01/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7623	7	8	7	0.00
01/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5528	5	6	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
01/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	2096	2	2	2	1,460.00
01/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8985	8	9	8	0.00
01/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6807	6	7	6	0.00
01/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3325	3	3	3	820.00
01/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1602	2	2	2	820.00
01/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3492	4	3	4	0.00
01/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1039	1	1	1	820.00
01/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2095	2	2	2	1,460.00
01/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4924	5	5	5	0.00
01/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1358	2	1	2	1,460.00
01/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2187	2	2	2	0.00
01/07/2025	2040 On 06-August-26			Bond Future	11.28	83.9561	84.6751	83.9561	0.00
01/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7220	7	7	7	0.00
01/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1978	2	2	2	0.00
01/07/2025	2044 On 07-August-25			Bond Future	11.11	81.2666	81.9443	81.2666	45,845.00
01/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12906	12	13	12	0.00
01/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	169	0	0	0	9,000.00
01/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1942	2	2	2	9,000.00
01/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4806	4	5	4	0.00
01/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6796	6	7	6	0.00
01/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	25	0	0	0	5,600.00
01/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	100	0	0	0	9,000.00
01/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	673	1	1	1	0.00
01/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3429	4	3	4	0.00
01/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2044 On 06-November-25			Bond Future	11.21	82.7998	83.4903	82.7998	72,330.00
01/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4994	4	5	4	0.00
01/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6563	6	7	6	0.00
01/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5573	5	6	5	0.00
01/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6814	6	7	6	0.00
01/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4384	4	4	4	0.00
01/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2304	2	2	2	11,000.00
01/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	969	1	1	1	11,000.00
01/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2036	2	2	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
01/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	443	1	0	1	5,800.00
01/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	657	1	1	1	5,800.00
01/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	480	1	0	1	5,600.00
01/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	792	1	1	1	0.00
01/07/2025	2044 On 05-February-26			Bond Future	11.32	79.9836	80.6873	79.9836	0.00
01/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3778	3	4	3	0.00
01/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2243	3	2	3	0.00
01/07/2025	2044 On 07-May-26			Bond Future	11.44	81.4696	82.1866	81.4696	0.00
01/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4740	4	5	4	0.00
01/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2505	3	3	3	0.00
01/07/2025	2044 On 06-August-26			Bond Future	11.57	78.5890	79.3196	78.5890	0.00
01/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7136	7	7	7	0.00
01/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2146	2	2	2	0.00
01/07/2025	2046 On 07-August-25			Bond Future	119.50	119.4968	119.5004	119.4968	12,424.00
01/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	810	1	1	1	0.00
01/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2046 On 06-November-25			Bond Future	119.53	119.5218	119.5257	119.5218	7,518.00
01/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	5884	6	6	6	0.00
01/07/2025	2046 On 05-February-26			Bond Future	121.82	121.8135	121.8174	121.8135	0.00
01/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	167	0	0	0	0.00
01/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2046 On 07-May-26			Bond Future	121.82	121.8130	121.8171	121.8130	0.00
01/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3133	3	3	3	0.00
01/07/2025	2046 On 06-August-26			Bond Future	124.10	124.0933	124.0980	124.0933	0.00
01/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1718	2	2	2	0.00
01/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
01/07/2025	2050 On 07-August-25			Bond Future	118.43	118.7154	118.4256	118.7154	10,256.00
01/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1464	1	1	1	0.00
01/07/2025	2050 On 06-November-25			Bond Future	120.69	120.9844	120.6891	120.9844	5,109.00
01/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	3731	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
01/07/2025	2050 On 05-February-26			Bond Future	120.59	120.8922	120.5913	120.8922	0.00
01/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2229	2	2	2	0.00
01/07/2025	2050 On 07-May-26			Bond Future	122.86	123.1688	122.8626	123.1688	0.00
01/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1207	1	1	1	0.00
01/07/2025	2050 On 06-August-26			Bond Future	122.71	123.0228	122.7115	123.0228	0.00
01/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
01/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	558	0	1	0	0.00
01/07/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	AL37 On 07-August-25			Index Future	1158.52	1154.7100	1158.5220	1154.7100	0.00
01/07/2025	AL37 On 06-November-25			Index Future	1180.38	1176.4970	1180.3810	1176.4970	0.00
01/07/2025	AL37 On 05-February-26			Index Future	1202.74	1198.7820	1202.7400	1198.7820	0.00
01/07/2025	AL37 On 07-May-26			Index Future	1225.14	1221.1030	1225.1380	1221.1030	0.00
01/07/2025	AL37 On 06-August-26			Index Future	1247.60	1243.4820	1247.5950	1243.4820	0.00
01/07/2025	AL7T On 07-August-25			Index Future	1402.06	1393.3160	1402.0640	1393.3160	0.00
01/07/2025	AL7T On 06-November-25			Index Future	1428.52	1419.6050	1428.5180	1419.6050	0.00
01/07/2025	AL7T On 05-February-26			Index Future	1455.58	1446.4940	1455.5780	1446.4940	0.00
01/07/2025	AL7T On 07-May-26			Index Future	1482.68	1473.4280	1482.6840	1473.4280	0.00
01/07/2025	AL7T On 06-August-26			Index Future	1509.86	1500.4310	1509.8620	1500.4310	0.00
01/07/2025	ALBI On 07-August-25			Index Future	1191.00	1184.6860	1191.0040	1184.6860	77.00
01/07/2025	ALBI On 06-November-25			Index Future	1213.48	1207.0380	1213.4770	1207.0380	0.00
01/07/2025	ALBI On 05-February-26			Index Future	1236.46	1229.9010	1236.4630	1229.9010	0.00
01/07/2025	ALBI On 07-May-26			Index Future	1259.49	1252.8020	1259.4890	1252.8020	0.00
01/07/2025	ALBI On 06-August-26			Index Future	1282.58	1275.7620	1282.5750	1275.7620	0.00
01/07/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C007 On 31-January-37			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
01/07/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/07/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/07/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/07/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	CI43 On 31-January-43			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
01/07/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	ES33 On 07-August-25			Bond Future	10.50	86.4584	86.9515	86.4584	0.00
01/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13147	13	13	13	0.00
01/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES33 On 06-November-25			Bond Future	10.62	84.3160	84.8184	84.3160	0.00
01/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6168	6	6	6	0.00
01/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES33 On 05-February-26			Bond Future	10.76	85.9323	86.4445	85.9323	0.00
01/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3249	3	3	3	0.00
01/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES33 On 07-May-26			Bond Future	10.90	83.7541	84.2762	83.7541	0.00
01/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3396	3	3	3	0.00
01/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES33 On 06-August-26			Bond Future	11.06	85.3198	85.8520	85.3198	0.00
01/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3983	3	4	3	0.00
01/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES42 On 07-August-25			Bond Future	11.33	80.8669	81.4693	80.8669	0.00
01/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13197	13	13	13	0.00
01/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES42 On 06-November-25			Bond Future	11.45	78.1474	78.7612	78.1474	0.00
01/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5427	5	5	5	0.00
01/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES42 On 05-February-26			Bond Future	11.57	79.6451	80.2708	79.6451	0.00
01/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1671	1	2	1	0.00
01/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES42 On 07-May-26			Bond Future	11.70	76.8789	77.5167	76.8789	0.00
01/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2875	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
01/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
01/07/2025	ES42 On 06-August-26			Bond Future	11.83	78.3141	78.9641	78.3141	0.00
01/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4490	4	4	4	0.00
01/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
01/07/2025	GOVI On 07-August-25			GOVI	1172.27	1166.2270	1172.2710	1166.2270	612.00
01/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1612710	155	161	155	0.00
01/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
01/07/2025	GOVI On 06-November-25			GOVI	1194.39	1188.2310	1194.3900	1188.2310	0.00
01/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	823900	76	82	76	0.00
01/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
01/07/2025	GOVI On 05-February-26			GOVI	1217.01	1210.7380	1217.0140	1210.7380	0.00
01/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	670140	61	67	61	0.00
01/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
01/07/2025	GOVI On 07-May-26			GOVI	1239.68	1233.2810	1239.6780	1233.2810	42.00
01/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	626780	56	63	56	0.00
01/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
01/07/2025	GOVI On 06-August-26			GOVI	1262.40	1255.8840	1262.4020	1255.8840	0.00
01/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	734020	67	73	67	0.00
01/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
01/07/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2025	IGOV On 07-August-25			Index Future	380.99	381.1410	380.9920	381.1410	746.00
01/07/2025	IGOV On 06-November-25			Index Future	388.27	388.4260	388.2740	388.4260	8.00
01/07/2025	IGOV On 05-February-26			Index Future	395.72	395.8750	395.7200	395.8750	0.00
01/07/2025	IGOV On 07-May-26			Index Future	403.18	403.3360	403.1800	403.3360	0.00
01/07/2025	IGOV On 06-August-26			Index Future	410.66	410.8170	410.6580	410.8170	0.00
01/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
01/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/07/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/07/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	8.2950	91.7050	8.2950	0.00
01/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/07/2025	R033 On 07-August-25			Bond Future	9.31	106.8743	107.3559	106.8743	7,150.00
01/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5470	5	5	5	0.00
01/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	37	0	0	0	0.00
01/07/2025	R033 On 06-November-25			Bond Future	9.39	103.8472	104.3379	103.8472	0.00
01/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5153	5	5	5	0.00
01/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	270	0	0	0	0.00
01/07/2025	R033 On 05-February-26			Bond Future	9.47	105.8133	106.3135	105.8133	0.00
01/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5674	5	6	5	0.00
01/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	570	1	1	1	0.00
01/07/2025	R033 On 07-May-26			Bond Future	9.57	102.7363	103.2461	102.7363	0.00
01/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5036	5	5	5	0.00
01/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1078	1	1	1	0.00
01/07/2025	R033 On 06-August-26			Bond Future	9.69	104.6334	105.1530	104.6334	0.00
01/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4500	4	5	4	0.00
01/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1802	2	2	2	0.00
01/07/2025	R035 On 07-August-25			Bond Future	9.88	97.2017	97.8291	97.2017	98,900.00
01/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14457	14	14	14	0.00
01/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3165	3	3	3	0.00
01/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2923	2	3	2	0.00
01/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5731	5	6	5	0.00
01/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4067	4	4	4	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
01/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8025	7	8	7	0.00
01/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1724	1	2	1	300.00
01/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7818	7	8	7	0.00
01/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2231	2	2	2	0.00
01/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	403	1	0	1	8,000.00
01/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	7	0	0	0	17,500.00
01/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	111	0	0	0	0.00
01/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	6	0	0	0	300.00
01/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	583	1	1	1	0.00
01/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	34	0	0	0	8,500.00
01/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	247	0	0	0	8,000.00
01/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	209	0	0	0	50.00
01/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R035 On 06-November-25			Bond Future	9.98	94.5319	95.1712	94.5319	11,545.00
01/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6932	6	7	6	0.00
01/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3797	3	4	3	0.00
01/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4560	4	5	4	0.00
01/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2461	2	2	2	0.00
01/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3005	3	3	3	0.00
01/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8022	7	8	7	0.00
01/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10492	10	10	10	0.00
01/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5768	5	6	5	250.00
01/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8117	8	8	8	0.00
01/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2223	2	2	2	300.00
01/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4131	4	4	4	300.00
01/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9167	9	9	9	0.00
01/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1696	1	2	1	2,000.00
01/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3432	3	3	3	2,000.00
01/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3552	3	4	3	2,000.00
01/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5723	5	6	5	2,000.00
01/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10680	10	11	10	0.00
01/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1318	1	1	1	250.00
01/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5998	5	6	5	0.00
01/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	381	0	0	0	0.00
01/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	59	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	422	1	0	1	0.00
01/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	947	1	1	1	0.00
01/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	992	1	1	1	0.00
01/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2068	2	2	2	0.00
01/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	121	0	0	0	300.00
01/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	759	1	1	1	0.00
01/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1626	2	2	2	0.00
01/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	177	0	0	0	250.00
01/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	415	1	0	1	0.00
01/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	66	0	0	0	250.00
01/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	183	0	0	0	2,000.00
01/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1174	1	1	1	50.00
01/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1469	2	1	2	250.00
01/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2498	3	2	3	0.00
01/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	647	1	1	1	8,500.00
01/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	862	1	1	1	250.00
01/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	272	0	0	0	0.00
01/07/2025	R035 On 05-February-26			Bond Future	10.07	96.3218	96.9734	96.3218	0.00
01/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4972	5	5	5	0.00
01/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3635	3	4	3	2,000.00
01/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5584	5	6	5	2,000.00
01/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12159	12	12	12	0.00
01/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6553	6	7	6	0.00
01/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5833	5	6	5	0.00
01/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4498	4	4	4	0.00
01/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2717	2	3	2	250.00
01/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1254	1	1	1	250.00
01/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2185	2	2	2	0.00
01/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	703	1	1	1	250.00
01/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	857	1	1	1	0.00
01/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	127	0	0	0	2,000.00
01/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	919	1	1	1	0.00
01/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1625	2	2	2	0.00
01/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1093	1	1	1	0.00
01/07/2025	R035 On 07-May-26			Bond Future	10.18	93.6082	94.2721	93.6082	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
01/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5198	5	5	5	0.00
01/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1586	2	2	2	0.00
01/07/2025	R035 On 06-August-26			Bond Future	10.30	95.3377	96.0142	95.3377	0.00
01/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5733	5	6	5	0.00
01/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1800	2	2	2	0.00
01/07/2025	R038 On 07-August-25			Bond Future	10.45	106.2193	106.9079	106.2193	6,513.00
01/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5455	5	5	5	0.00
01/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	68	0	0	0	0.00
01/07/2025	R038 On 06-November-25			Bond Future	10.55	102.7385	103.4401	102.7385	0.00
01/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5292	5	5	5	0.00
01/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11427	11	11	11	0.00
01/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3965	3	4	3	1,770.00
01/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	94	0	0	0	1,770.00
01/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1052	1	1	1	0.00
01/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	672	1	1	1	0.00
01/07/2025	R038 On 05-February-26			Bond Future	10.66	104.6836	105.3987	104.6836	0.00
01/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6287	6	6	6	0.00
01/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1174	1	1	1	0.00
01/07/2025	R038 On 07-May-26			Bond Future	10.78	101.1440	101.8727	101.1440	0.00
01/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5971	5	6	5	0.00
01/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1948	2	2	2	0.00
01/07/2025	R038 On 06-August-26			Bond Future	10.91	103.0111	103.7536	103.0111	0.00
01/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7495	7	7	7	0.00
01/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2098	2	2	2	0.00
01/07/2025	R053 On 07-August-25			Bond Future	10.99	108.8117	109.7337	108.8117	22,710.00
01/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16900	16	17	16	0.00
01/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R053 On 06-November-25			Bond Future	11.08	105.0017	105.9411	105.0017	0.00
01/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6707	6	7	6	0.00
01/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	980	1	1	1	0.00
01/07/2025	R053 On 05-February-26			Bond Future	11.18	106.9895	107.9469	106.9895	0.00
01/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5388	5	5	5	0.00
01/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2775	3	3	3	0.00
01/07/2025	R053 On 07-May-26			Bond Future	11.29	103.1156	104.0911	103.1156	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
01/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6466	6	6	6	0.00
01/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3150	4	3	4	0.00
01/07/2025	R053 On 06-August-26			Bond Future	11.41	105.0188	106.0127	105.0188	0.00
01/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9693	9	10	9	0.00
01/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2791	3	3	3	0.00
01/07/2025	R186 On 07-August-25			Bond Future	7.74	104.9537	104.9683	104.9537	160,391.00
01/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2481	2	2	2	0.00
01/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1901	2	2	2	1,983.00
01/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3194	3	3	3	0.00
01/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
01/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R186 On 06-November-25			Bond Future	7.76	106.9339	106.9488	106.9339	7,266.00
01/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	497	0	0	0	0.00
01/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	99	0	0	0	0.00
01/07/2025	R186 On 05-February-26			Bond Future	7.78	103.6528	103.6682	103.6528	0.00
01/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	647	1	1	1	0.00
01/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	111	0	0	0	0.00
01/07/2025	R186 On 07-May-26			Bond Future	7.90	105.5799	105.5958	105.5799	0.00
01/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	571	1	1	1	0.00
01/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	105	0	0	0	0.00
01/07/2025	R186 On 06-August-26			Bond Future	8.20	102.2245	102.2411	102.2245	0.00
01/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	264	0	0	0	0.00
01/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	132	0	0	0	0.00
01/07/2025	R202 On 07-August-25			Bond Future	268.68	268.4774	268.6764	268.4774	573.00
01/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
01/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2924	3	3	3	0.00
01/07/2025	R202 On 06-November-25			Bond Future	273.81	273.6088	273.8115	273.6088	460.00
01/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
01/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1828	2	2	2	0.00
01/07/2025	R202 On 05-February-26			Bond Future	273.73	273.5202	273.7271	273.5202	0.00
01/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
01/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4093	4	4	4	0.00
01/07/2025	R202 On 07-May-26			Bond Future	278.88	278.6717	278.8830	278.6717	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
01/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1333	1	1	1	0.00
01/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R202 On 06-August-26			Bond Future	278.68	278.4658	278.6830	278.4658	0.00
01/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
01/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	177	0	0	0	0.00
01/07/2025	R209 On 07-August-25			Bond Future	10.14	76.7806	77.3232	76.7806	11,125.00
01/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12045	12	12	12	0.00
01/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R209 On 06-November-25			Bond Future	10.23	75.0771	75.6299	75.0771	6,367.00
01/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5499	5	5	5	0.00
01/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	299	0	0	0	0.00
01/07/2025	R209 On 05-February-26			Bond Future	10.32	76.4986	77.0619	76.4986	0.00
01/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4142	4	4	4	0.00
01/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1092	1	1	1	0.00
01/07/2025	R209 On 07-May-26			Bond Future	10.42	74.7691	75.3432	74.7691	0.00
01/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4684	4	5	4	0.00
01/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1511	2	2	2	0.00
01/07/2025	R209 On 06-August-26			Bond Future	10.53	76.1503	76.7352	76.1503	0.00
01/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5660	5	6	5	0.00
01/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1592	2	2	2	0.00
01/07/2025	R210 On 07-August-25			Bond Future	249.23	249.0960	249.2291	249.0960	967.00
01/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	789	1	1	1	0.00
01/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R210 On 06-November-25			Bond Future	250.57	250.4327	250.5683	250.4327	300.00
01/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
01/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	1572	2	2	2	0.00
01/07/2025	R210 On 05-February-26			Bond Future	255.37	255.2342	255.3728	255.2342	0.00
01/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	2273	2	2	2	0.00
01/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R210 On 07-May-26			Bond Future	256.71	256.5633	256.7051	256.5633	0.00
01/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	1305	1	1	1	0.00
01/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R210 On 06-August-26			Bond Future	261.51	261.3676	261.5129	261.3676	0.00
01/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	1673	2	2	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
01/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R213 On 07-August-25			Bond Future	8.77	95.1767	95.4953	95.1767	21,485.00
01/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11028	11	11	11	0.00
01/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R213 On 06-November-25			Bond Future	8.83	93.4202	93.7448	93.4202	77,823.00
01/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4805	5	5	5	0.00
01/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	129	0	0	0	0.00
01/07/2025	R213 On 05-February-26			Bond Future	8.91	95.1892	95.5201	95.1892	0.00
01/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4106	4	4	4	0.00
01/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	457	1	0	1	0.00
01/07/2025	R213 On 07-May-26			Bond Future	8.99	93.4065	93.7439	93.4065	0.00
01/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3706	3	4	3	0.00
01/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	807	1	1	1	0.00
01/07/2025	R213 On 06-August-26			Bond Future	9.09	95.1331	95.4770	95.1331	0.00
01/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3273	3	3	3	0.00
01/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1212	1	1	1	0.00
01/07/2025	R214 On 07-August-25			Bond Future	10.80	70.3296	70.8755	70.3296	6,210.00
01/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10789	10	11	10	0.00
01/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R214 On 06-November-25			Bond Future	10.89	68.3580	68.9143	68.3580	31,324.00
01/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4515	4	5	4	0.00
01/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	533	1	1	1	0.00
01/07/2025	R214 On 05-February-26			Bond Future	10.99	69.6524	70.2192	69.6524	0.00
01/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3186	3	3	3	0.00
01/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1742	2	2	2	0.00
01/07/2025	R214 On 07-May-26			Bond Future	11.10	67.6483	68.2259	67.6483	0.00
01/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4278	4	4	4	0.00
01/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1995	2	2	2	0.00
01/07/2025	R214 On 06-August-26			Bond Future	11.21	68.8981	69.4866	68.8981	0.00
01/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5767	5	6	5	0.00
01/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1906	2	2	2	0.00
01/07/2025	R248 On 07-August-25			Bond Future	11.08	83.9762	84.7132	83.9762	206,728.00
01/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12679	12	13	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
01/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0	0	0	0	0.00
01/07/2025	R248 On 06-November-25			Bond Future	11.18	81.1203	81.8711	81.1203	18,439.00
01/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4535	4	5	4	0.00
01/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	906	1	1	1	0.00
01/07/2025	R248 On 05-February-26			Bond Future	11.29	82.6562	83.4215	82.6562	0.00
01/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3604	3	4	3	0.00
01/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2490	3	2	3	0.00
01/07/2025	R248 On 07-May-26			Bond Future	11.40	79.7517	80.5314	79.7517	260.00
01/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4792	4	5	4	0.00
01/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2740	3	3	3	0.00
01/07/2025	R248 On 06-August-26			Bond Future	11.52	81.2246	82.0190	81.2246	0.00
01/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7422	7	7	7	0.00
01/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2252	3	2	3	0.00
01/07/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/07/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00