



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](http://www.jse.co.za)  
 Registration Number: 2005/022939/06  
 VAT Number: 4080119391

## INTEREST RATE DERIVATIVES DERIVATIVES MONTHLY STATISTICS REPORT

For November 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	2029 On 06-February-25			Bond Future	135.0280	135.0372	135.0280	135.0372	8,604
21/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2627.9700	2637.1600	2.6280	2.6372	0
21/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2029 On 08-May-25			Bond Future	136.4205	136.4296	136.4205	136.4296	728
21/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1429.4800	1420.3800	1.4295	1.4204	0
21/11/2024	2029 On 07-August-25			Bond Future	139.1703	139.1790	139.1703	139.1790	0
21/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1760.3400	1769.0300	1.7603	1.7690	0
21/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2029 On 06-November-25			Bond Future	140.4795	140.4877	140.4795	140.4877	0
21/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	689.5000	697.7300	0.6895	0.6977	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2029 On 05-February-26			Bond Future	143.0012	143.0086	143.0012	143.0086	0
21/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2891.1800	2898.5900	2.8912	2.8986	0
21/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2030 On 06-February-25			Bond Future	9.0023	9.0712	96.2920	96.0278	157,381
21/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	513.7700	440.3100	0.5138	0.4403	800
21/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1761.6800	1952.4500	1.7617	1.9525	0
21/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1394.9400	1245.5400	1.3949	1.2455	800
21/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	715.4500	830.2800	0.7155	0.8303	0
21/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2824.3400	2610.1000	2.8243	2.6101	0
21/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	227.1000	277.0900	0.2271	0.2771	800
21/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6203.1300	5944.5200	6.2031	5.9445	0
21/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	17.1800	22.8000	0.0172	0.0228	0
21/11/2024	2030 On 08-May-25			Bond Future	9.0506	9.1240	98.2695	97.9996	0
21/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	856.0800	766.9700	0.8561	0.7670	800
21/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2232.3500	2413.1200	2.2324	2.4131	0
21/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1268.3700	1150.6700	1.2684	1.1507	1,320
21/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1639.4500	1791.6300	1.6395	1.7916	0
21/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1712.2500	1569.6600	1.7123	1.5697	800
21/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1237.1000	1364.3900	1.2371	1.3644	0
21/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2332.3000	2162.3400	2.3323	2.1623	680
21/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	875.3500	975.2700	0.8754	0.9753	0
21/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3630.8300	3421.7500	3.6308	3.4218	0
21/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	458.9100	519.7100	0.4589	0.5197	0
21/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3806.2400	3593.2400	3.8062	3.5932	0
21/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	422.6500	479.5300	0.4227	0.4795	800
21/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4773.2200	4542.6700	4.7732	4.5427	1,640
21/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	270.7100	310.0400	0.2707	0.3100	0
21/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5968.7500	5723.7600	5.9688	5.7238	2,280
21/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	159.0600	183.9500	0.1591	0.1840	0
21/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9712.2800	9446.5200	9.7123	9.4465	0
21/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	20.0400	24.1600	0.0200	0.0242	1,640
21/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11042.8500	10774.6900	11.0429	10.7747	0
21/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	7.4600	9.1800	0.0075	0.0092	2,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	2030 On 07-August-25			Bond Future	9.1211	9.1997	96.2160	95.9403	0
21/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5107.1900	4882.8100	5.1072	4.8828	1,054
21/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	475.4400	526.7900	0.4754	0.5268	0
21/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6942.2800	6696.5800	6.9423	6.6966	0
21/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	256.8200	286.8500	0.2568	0.2869	0
21/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9921.9700	9655.2900	9.9220	9.6553	0
21/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	61.6800	70.7300	0.0617	0.0707	1,054
21/11/2024	2030 On 06-November-25			Bond Future	9.2019	9.2862	98.0907	97.8092	0
21/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2613.3600	2450.6900	2.6134	2.4507	0
21/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1489.7200	1608.6100	1.4897	1.6086	0
21/11/2024	2030 On 05-February-26			Bond Future	9.3518	9.4427	95.8154	95.5281	0
21/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2373.0400	2222.3900	2.3730	2.2224	0
21/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1936.5200	2073.1300	1.9365	2.0731	0
21/11/2024	2032 On 06-February-25			Bond Future	9.6478	9.7215	95.9288	95.5732	110,539
21/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	801.2200	684.1600	0.8012	0.6842	800
21/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1912.7200	2151.3200	1.9127	2.1513	0
21/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2102.5300	1884.2400	2.1025	1.8842	800
21/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	796.3400	933.7100	0.7963	0.9337	0
21/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4706.7600	4396.7200	4.7068	4.3967	0
21/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	192.2600	237.8800	0.1923	0.2379	800
21/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9396.6100	9046.0400	9.3966	9.0460	0
21/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	15.5800	20.6700	0.0156	0.0207	0
21/11/2024	2032 On 08-May-25			Bond Future	9.7123	9.7897	93.7340	93.3709	37,405
21/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1250.5100	1118.5500	1.2505	1.1186	800
21/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2640.0900	2871.2800	2.6401	2.8713	0
21/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2434.1700	2230.7400	2.4342	2.2307	800
21/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1462.8000	1622.5200	1.4628	1.6225	0
21/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5827.3400	5522.3200	5.8273	5.5223	0
21/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	398.1400	456.2700	0.3981	0.4563	0
21/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6057.4000	5748.5300	6.0574	5.7485	0
21/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	366.9500	421.2300	0.3670	0.4212	800
21/11/2024	2032 On 07-August-25			Bond Future	9.7932	9.8746	95.5999	95.2291	0
21/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9745.2400	9408.0700	9.7452	9.4081	0
21/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	276.6600	310.2800	0.2767	0.3103	0

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21/11/2024	2032 On 06-November-25			Bond Future	9.8908	9.9766	93.3015	92.9231	0
21/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4273.0200	4039.8100	4.2730	4.0398	0
21/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1967.4300	2112.6600	1.9674	2.1127	0
21/11/2024	2032 On 05-February-26			Bond Future	10.0388	10.1294	94.9460	94.5601	0
21/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3357.9700	3155.8500	3.3580	3.1559	0
21/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2842.4100	3026.1500	2.8424	3.0262	0
21/11/2024	2033 On 06-February-25			Bond Future	128.8404	128.6582	128.8404	128.6582	6,315
21/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3900.4100	3718.1500	3.9004	3.7182	0
21/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2033 On 08-May-25			Bond Future	130.0052	129.8189	130.0052	129.8189	5,288
21/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	614.8400	801.1400	0.6148	0.8011	0
21/11/2024	2033 On 07-August-25			Bond Future	132.6258	132.4352	132.6258	132.4352	0
21/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3975.7800	3785.1500	3.9758	3.7852	0
21/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2033 On 06-November-25			Bond Future	133.7050	133.5101	133.7050	133.5101	0
21/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	564.9900	370.0600	0.5650	0.3701	0
21/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2033 On 05-February-26			Bond Future	136.1053	135.9059	136.1053	135.9059	0
21/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3225.2600	3025.8600	3.2253	3.0259	0
21/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2037 On 06-February-25			Bond Future	10.6621	10.7921	85.8222	85.0493	166,168
21/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11379.1800	10616.6300	11.3792	10.6166	0
21/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	17.6300	28.0100	0.0176	0.0280	0
21/11/2024	2037 On 08-May-25			Bond Future	10.7481	10.8830	87.5846	86.7956	3,975
21/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8644.0100	7956.0700	8.6440	7.9561	0
21/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	411.2100	512.2500	0.4112	0.5123	0
21/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10025.4800	9309.7800	10.0255	9.3098	15,000
21/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	284.1900	357.4700	0.2842	0.3575	0
21/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13429.7900	12669.9400	13.4298	12.6699	7,500
21/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	97.8400	126.9700	0.0978	0.1270	0
21/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13652.0000	12890.0300	13.6520	12.8900	7,500
21/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	89.4900	116.5000	0.0895	0.1165	0

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21/11/2024	2037 On 07-August-25			Bond Future	10.8486	10.9890	85.0674	84.2623	15
21/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1778.0300	1506.6500	1.7780	1.5067	2,541
21/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4786.6600	5320.3500	4.7867	5.3204	0
21/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2278.5800	1956.3700	2.2786	1.9564	2,341
21/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4027.3700	4510.2300	4.0274	4.5102	0
21/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2519.2000	2174.9100	2.5192	2.1749	200
21/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3735.7200	4196.5000	3.7357	4.1965	0
21/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3846.6300	3400.4000	3.8466	3.4004	0
21/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2581.8300	2940.6700	2.5818	2.9407	2,541
21/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5107.7500	4587.8800	5.1078	4.5879	0
21/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1896.3800	2181.5800	1.8964	2.1816	2,541
21/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6685.1900	6095.0600	6.6852	6.0951	0
21/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1326.1600	1541.1000	1.3262	1.5411	2,541
21/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8141.1700	7501.7800	8.1412	7.5018	0
21/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	967.7200	1133.4000	0.9677	1.1334	2,541
21/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11749.9500	11031.1300	11.7500	11.0311	0
21/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	455.0900	541.3400	0.4551	0.5413	0
21/11/2024	2037 On 06-November-25			Bond Future	10.9532	11.0991	86.7239	85.9027	0
21/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6107.5200	5577.3900	6.1075	5.5774	0
21/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2390.3100	2681.4000	2.3903	2.6814	0
21/11/2024	2037 On 05-February-26			Bond Future	11.0944	11.2465	83.9954	83.1590	0
21/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4573.3800	4133.5500	4.5734	4.1336	0
21/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	3991.6200	4388.2100	3.9916	4.3882	0
21/11/2024	2038 On 06-February-25			Bond Future	138.6242	138.5571	138.6242	138.5571	2,650
21/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3394.2100	3327.0900	3.3942	3.3271	0
21/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2038 On 08-May-25			Bond Future	141.5049	141.4361	141.5049	141.4361	480
21/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1824.9000	1756.1300	1.8249	1.7561	0
21/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2038 On 07-August-25			Bond Future	142.2238	142.1530	142.2238	142.1530	0
21/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2663.7900	2593.0000	2.6638	2.5930	0
21/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2038 On 06-November-25			Bond Future	145.0316	144.9589	145.0316	144.9589	0
21/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1151.6100	1078.8700	1.1516	1.0789	0

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21/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2038 On 05-February-26			Bond Future	145.4645	145.3896	145.4645	145.3896	0
21/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2264.4800	2189.5700	2.2645	2.1896	0
21/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2040 On 06-February-25			Bond Future	10.9809	11.1055	85.8685	85.0670	68,153
21/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1840.6000	1462.7700	1.8406	1.4628	780
21/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1716.8700	2140.5800	1.7169	2.1406	0
21/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4923.7300	4283.1800	4.9237	4.2832	0
21/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	451.3200	612.3100	0.4513	0.6123	780
21/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7534.0900	6800.1000	7.5341	6.8001	0
21/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	157.4400	224.9900	0.1574	0.2250	780
21/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11473.4700	10687.8500	11.4735	10.6879	0
21/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	30.3100	46.2300	0.0303	0.0462	0
21/11/2024	2040 On 08-May-25			Bond Future	11.0707	11.1999	87.6318	86.8137	3,900
21/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9576.2600	8860.2600	9.5763	8.8603	0
21/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	443.9500	546.1200	0.4440	0.5461	0
21/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10158.1000	9430.3100	10.1581	9.4303	15,000
21/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	385.5100	475.8900	0.3855	0.4759	0
21/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13409.7900	12634.0800	13.4098	12.6341	7,500
21/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	161.3300	203.7900	0.1613	0.2038	0
21/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	13735.7900	12956.1700	13.7358	12.9562	7,500
21/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	143.6900	182.2400	0.1437	0.1822	0
21/11/2024	2040 On 07-August-25			Bond Future	11.1741	11.3083	84.8649	84.0300	16
21/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12353.6400	11611.1700	12.3536	11.6112	0
21/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	511.0200	603.4000	0.5110	0.6034	0
21/11/2024	2040 On 06-November-25			Bond Future	11.2807	11.4200	86.5171	85.6655	0
21/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6225.4100	5694.8200	6.2254	5.6948	0
21/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2881.8900	3202.8500	2.8819	3.2029	0
21/11/2024	2040 On 05-February-26			Bond Future	11.4212	11.5661	83.5338	82.6664	0
21/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4832.5900	4380.6800	4.8326	4.3807	0
21/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4419.2300	4834.6700	4.4192	4.8347	0
21/11/2024	2044 On 06-February-25			Bond Future	11.0934	11.2127	81.8596	81.0683	71,770
21/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	657.5900	485.0400	0.6576	0.4850	8,825

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3709.2700	4328.0400	3.7093	4.3280	0
21/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2058.5800	1667.1500	2.0586	1.6672	8,825
21/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1681.7000	2081.5900	1.6817	2.0816	0
21/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3534.8200	3000.3600	3.5348	3.0004	0
21/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	888.3600	1145.2200	0.8884	1.1452	8,825
21/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6045.8200	5373.1900	6.0458	5.3732	422
21/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	330.6400	449.3300	0.3306	0.4493	0
21/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	8710.1600	7968.1600	8.7102	7.9682	422
21/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	116.5800	165.9000	0.1166	0.1659	0
21/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11439.2200	10666.5900	11.4392	10.6666	0
21/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	38.7600	57.4500	0.0388	0.0575	0
21/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15052.4700	14264.3600	15.0525	14.2644	0
21/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	5.2200	8.4300	0.0052	0.0084	422
21/11/2024	2044 On 08-May-25		Call	Bond Future	23.2000	16.1900	0.0232	0.0162	0
21/11/2024	2044 On 08-May-25			Bond Future	11.1796	11.3031	83.5405	82.7328	8,697
21/11/2024	2044 On 08-May-25		Put	Bond Future	16482.6800	17283.3700	16.4827	17.2834	0
21/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1915.3300	1607.2600	1.9153	1.6073	2,490
21/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3655.7500	4155.3800	3.6558	4.1554	0
21/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4600.0800	4075.9900	4.6001	4.0760	0
21/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1591.1600	1874.7700	1.5912	1.8748	2,490
21/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8101.3100	7432.3300	8.1013	7.4323	0
21/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	654.8100	793.5300	0.6548	0.7935	2,490
21/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	9664.0100	8956.6500	9.6640	8.9567	0
21/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	448.3100	548.6500	0.4483	0.5487	0
21/11/2024	2044 On 07-August-25			Bond Future	11.2781	11.4062	80.8173	79.9931	0
21/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12356.4600	11629.5300	12.3565	11.6295	0
21/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	577.1300	674.3800	0.5771	0.6744	0
21/11/2024	2044 On 06-November-25			Bond Future	11.3791	11.5117	82.3906	81.5500	0
21/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6138.9100	5622.0500	6.1389	5.6221	0
21/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3037.0600	3360.8300	3.0371	3.3608	0
21/11/2024	2044 On 05-February-26			Bond Future	11.5109	11.6487	79.4596	78.6033	0
21/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4957.6000	4512.3800	4.9576	4.5124	0
21/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4650.6900	5061.7500	4.6507	5.0618	0
21/11/2024	2046 On 06-February-25			Bond Future	120.5936	121.4161	120.5936	121.4161	18,501

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	6583.5500	7406.0800	6.5836	7.4061	0
21/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2046 On 08-May-25			Bond Future	120.8785	121.7177	120.8785	121.7177	0
21/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1091.5200	252.2800	1.0915	0.2523	0
21/11/2024	2046 On 07-August-25			Bond Future	123.3146	124.1702	123.3146	124.1702	0
21/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	4624.6100	5480.2200	4.6246	5.4802	0
21/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2046 On 06-November-25			Bond Future	123.4868	124.3588	123.4868	124.3588	0
21/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1923.1800	1051.1600	1.9232	1.0512	0
21/11/2024	2046 On 05-February-26			Bond Future	125.7002	126.5870	125.7002	126.5870	0
21/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4050.2100	4937.0200	4.0502	4.9370	0
21/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2050 On 06-February-25			Bond Future	119.8820	120.7046	119.8820	120.7046	16,425
21/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	4281.9500	5104.5700	4.2820	5.1046	0
21/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2050 On 08-May-25			Bond Future	122.3732	123.2127	122.3732	123.2127	0
21/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	1213.2100	2052.7000	1.2132	2.0527	0
21/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2050 On 07-August-25			Bond Future	122.4626	123.3184	122.4626	123.3184	0
21/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	2572.6200	3428.4200	2.5726	3.4284	0
21/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2050 On 06-November-25			Bond Future	124.8804	125.7527	124.8804	125.7527	0
21/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	460.3900	1332.6600	0.4604	1.3327	0
21/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	2050 On 05-February-26			Bond Future	124.7024	125.5894	124.7024	125.5894	0
21/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	1882.3800	2769.4100	1.8824	2.7694	0
21/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	AL37 On 07-November-24			Index Future	1041.9020	1041.9020	1041.9020	1,041.9020	0
21/11/2024	AL37 On 06-February-25			Index Future	1077.2650	1074.0390	1077.2650	1,074.0390	0
21/11/2024	AL37 On 08-May-25			Index Future	1099.3940	1096.0990	1099.3940	1,096.0990	0
21/11/2024	AL37 On 07-August-25			Index Future	1121.3070	1117.9420	1121.3070	1,117.9420	0
21/11/2024	AL37 On 06-November-25			Index Future	1143.2200	1139.7840	1143.2200	1,139.7840	0
21/11/2024	AL37 On 05-February-26			Index Future	1163.5330	1160.0280	1163.5330	1,160.0280	0
21/11/2024	AL7T On 07-November-24			Index Future	1250.0920	1250.0920	1250.0920	1,250.0920	0
21/11/2024	AL7T On 06-February-25			Index Future	1300.0540	1291.8320	1300.0540	1,291.8320	0
21/11/2024	AL7T On 08-May-25			Index Future	1326.7590	1318.3650	1326.7590	1,318.3650	0
21/11/2024	AL7T On 07-August-25			Index Future	1353.2030	1344.6370	1353.2030	1,344.6370	0
21/11/2024	AL7T On 06-November-25			Index Future	1379.6480	1370.9080	1379.6480	1,370.9080	0
21/11/2024	AL7T On 05-February-26			Index Future	1404.1620	1395.2580	1404.1620	1,395.2580	0
21/11/2024	ALBI On 07-November-24			Index Future	1076.7180	1076.7180	1076.7180	1,076.7180	0
21/11/2024	ALBI On 06-February-25			Index Future	1118.0240	1111.0780	1118.0240	1,111.0780	98
21/11/2024	ALBI On 08-May-25			Index Future	1140.9900	1133.8990	1140.9900	1,133.8990	0
21/11/2024	ALBI On 07-August-25			Index Future	1163.7320	1156.4950	1163.7320	1,156.4950	0
21/11/2024	ALBI On 06-November-25			Index Future	1186.4740	1179.0900	1186.4740	1,179.0900	0
21/11/2024	ALBI On 05-February-26			Index Future	1207.5560	1200.0330	1207.5560	1,200.0330	0
21/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	ES33 On 06-February-25			Bond Future	10.8880	11.0137	84.4740	83.8732	0
21/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10742.4300	10141.6400	10.7424	10.1416	0
21/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES33 On 08-May-25			Bond Future	10.9916	11.1229	82.4287	81.8152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7656.7100	7043.2400	7.6567	7.0432	0
21/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES33 On 07-August-25			Bond Future	11.1111	11.2485	84.0888	83.4626	0
21/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10284.1800	9657.9800	10.2842	9.6580	0
21/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES33 On 06-November-25			Bond Future	11.2510	11.3948	81.9497	81.3107	0
21/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3299.4700	2660.4700	3.2995	2.6605	0
21/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES33 On 05-February-26			Bond Future	11.4399	11.5910	83.4121	82.7610	0
21/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	216.5800	0.0000	0.2166	0.0000	0
21/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	434.5000	0.0000	0.4345	0
21/11/2024	ES42 On 06-February-25			Bond Future	11.3973	11.5220	80.8731	80.1075	0
21/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12479.6500	11714.0500	12.4797	11.7141	0
21/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES42 On 08-May-25			Bond Future	11.4925	11.6217	78.2863	77.5046	0
21/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9655.3700	8873.6700	9.6554	8.8737	0
21/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES42 On 07-August-25			Bond Future	11.5968	11.7308	79.8618	79.0640	0
21/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11589.6200	10791.8000	11.5896	10.7918	0
21/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES42 On 06-November-25			Bond Future	11.7131	11.8523	77.1707	76.3567	0
21/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3836.7700	3022.8100	3.8368	3.0228	0
21/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES42 On 05-February-26			Bond Future	11.8598	12.0045	78.5430	77.7138	0
21/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	56.7400	885.9700	0.0567	0.8860	0
21/11/2024	GOVI On 07-November-24			GOVI	1060.1460	1060.1460	1060.1460	1,060.1460	0
21/11/2024	GOVI On 06-February-25			GOVI	1100.7020	1093.9640	1100.7020	1,093.9640	643
21/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1287020.0000	1219640.0000	128.7020	121.9640	0
21/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	GOVI On 08-May-25			GOVI	1123.3120	1116.4340	1123.3120	1,116.4340	0
21/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1013120.0000	944340.0000	101.3120	94.4340	0
21/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	GOVI On 07-August-25			GOVI	1145.7020	1138.6810	1145.7020	1,138.6810	0
21/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1347020.0000	1276810.0000	134.7020	127.6810	0
21/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	GOVI On 06-November-25			GOVI	1168.0910	1160.9290	1168.0910	1,160.9290	0
21/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	560910.0000	489290.0000	56.0910	48.9290	0
21/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	GOVI On 05-February-26			GOVI	1188.8470	1181.5490	1188.8470	1,181.5490	0
21/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	388470.0000	315490.0000	38.8470	31.5490	0
21/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/11/2024	IGOV On 07-November-24			Index Future	362.6780	362.6780	362.6780	362.6780	0
21/11/2024	IGOV On 06-February-25			Index Future	373.6300	374.3450	373.6300	374.3450	874
21/11/2024	IGOV On 08-May-25			Index Future	381.3950	382.1240	381.3950	382.1240	8
21/11/2024	IGOV On 07-August-25			Index Future	389.0850	389.8270	389.0850	389.8270	0
21/11/2024	IGOV On 06-November-25			Index Future	396.7750	397.5300	396.7750	397.5300	0
21/11/2024	IGOV On 05-February-26			Index Future	403.9110	404.6760	403.9110	404.6760	0
21/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
21/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
21/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
21/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
21/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/11/2024	R033 On 06-February-25			Bond Future	9.9776	10.0513	103.7803	103.3772	3,265
21/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2663.7600	2398.9200	2.6638	2.3989	0
21/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	753.9600	892.2300	0.7540	0.8922	0
21/11/2024	R033 On 08-May-25			Bond Future	10.0543	10.1315	100.8622	100.4505	0
21/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3055.2800	2815.2800	3.0553	2.8153	0
21/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1595.0300	1766.6500	1.5950	1.7667	0
21/11/2024	R033 On 07-August-25			Bond Future	10.1468	10.2278	102.8697	102.4494	0
21/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3284.8000	3056.6800	3.2848	3.0567	0
21/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2337.7400	2529.8700	2.3377	2.5299	0
21/11/2024	R033 On 06-November-25			Bond Future	10.2558	10.3409	99.8295	99.4005	0
21/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3466.2900	3246.1200	3.4663	3.2461	0
21/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3092.2600	3301.0300	3.0923	3.3010	0
21/11/2024	R033 On 05-February-26			Bond Future	10.4126	10.5023	101.5872	101.1499	0
21/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3829.1400	3603.7100	3.8291	3.6037	0
21/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3451.7200	3663.6200	3.4517	3.6636	0
21/11/2024	R035 On 06-February-25			Bond Future	10.2553	10.3908	95.4797	94.6956	87,023
21/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1139.3600	853.2300	1.1394	0.8532	15,000
21/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2049.2900	2547.2200	2.0493	2.5472	0
21/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1591.8600	1232.1800	1.5919	1.2322	100
21/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1564.3900	1988.7700	1.5644	1.9888	0
21/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1849.4200	1453.3200	1.8494	1.4533	1,000
21/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1358.0600	1746.0200	1.3581	1.7460	0
21/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3015.7500	2490.5700	3.0158	2.4906	0
21/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	756.5600	1015.4400	0.7566	1.0154	1,100
21/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5042.6800	4384.8300	5.0427	4.3848	0
21/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	299.1900	425.4000	0.2992	0.4254	7,500
21/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6010.8500	5315.0000	6.0109	5.3150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	193.4200	281.6300	0.1934	0.2816	1,100
21/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11473.3600	10698.5900	11.4734	10.6986	0
21/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	14.8000	24.0900	0.0148	0.0241	0
21/11/2024	R035 On 08-May-25			Bond Future	10.3289	10.4699	92.9288	92.1285	0
21/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2738.1100	2322.4600	2.7381	2.3225	150
21/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2106.5800	2491.2600	2.1066	2.4913	0
21/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4616.8400	4065.0400	4.6168	4.0650	0
21/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1161.4400	1409.9700	1.1614	1.4100	150
21/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6785.7400	6136.1500	6.7857	6.1362	400
21/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	624.3000	775.0400	0.6243	0.7750	0
21/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7858.2100	7175.1000	7.8582	7.1751	0
21/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	462.5200	579.7400	0.4625	0.5797	150
21/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8220.0300	7527.3100	8.2200	7.5273	0
21/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	418.3500	525.9600	0.4184	0.5260	0
21/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12402.3200	11638.4100	12.4023	11.6384	0
21/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	119.5000	155.9200	0.1195	0.1559	400
21/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15285.8500	14498.2200	15.2859	14.4982	0
21/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	34.8300	47.5300	0.0348	0.0475	400
21/11/2024	R035 On 07-August-25			Bond Future	10.4168	10.5638	94.7792	93.9624	0
21/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11775.5300	11036.6700	11.7755	11.0367	0
21/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	368.1100	446.0000	0.3681	0.4460	0
21/11/2024	R035 On 06-November-25			Bond Future	10.5214	10.6748	92.1193	91.2862	0
21/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5862.9000	5325.3500	5.8629	5.3254	0
21/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2254.5700	2550.1200	2.2546	2.5501	0
21/11/2024	R035 On 05-February-26			Bond Future	10.6673	10.8279	93.7438	92.8953	0
21/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4296.2900	3850.8400	4.2963	3.8508	0
21/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3646.9800	4050.0800	3.6470	4.0501	0
21/11/2024	R038 On 06-February-25			Bond Future	10.8714	11.0068	104.0004	103.0712	1,194
21/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3507.8000	2901.6500	3.5078	2.9017	0
21/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1006.9700	1330.0600	1.0070	1.3301	0
21/11/2024	R038 On 08-May-25			Bond Future	10.9641	11.1048	100.6448	99.6963	0
21/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3937.8200	3387.9300	3.9378	3.3879	0
21/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2090.5800	2489.2000	2.0906	2.4892	0
21/11/2024	R038 On 07-August-25			Bond Future	11.0693	11.2157	102.6478	101.6799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4257.1500	3735.9400	4.2572	3.7359	0
21/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3130.0300	3576.6800	3.1300	3.5767	0
21/11/2024	R038 On 06-November-25			Bond Future	11.1874	11.3400	99.1613	98.1740	0
21/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3790.2900	3346.7100	3.7903	3.3467	1,770
21/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5156.3400	5700.0200	5.1563	5.7000	0
21/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4653.4000	4149.1200	4.6534	4.1491	0
21/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4311.5400	4794.5200	4.3115	4.7945	0
21/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9068.8400	8352.8300	9.0688	8.3528	0
21/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2014.5500	2285.8000	2.0146	2.2858	1,770
21/11/2024	R038 On 05-February-26			Bond Future	11.3421	11.5013	100.9057	99.9002	0
21/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5275.8800	4750.1300	5.2759	4.7501	0
21/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4655.4400	5135.2400	4.6554	5.1352	0
21/11/2024	R053 On 06-February-25			Bond Future	11.0358	11.1602	109.3284	108.2175	2,011
21/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15003.7600	13921.0200	15.0038	13.9210	0
21/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	55.6500	83.8100	0.0557	0.0838	0
21/11/2024	R053 On 08-May-25			Bond Future	11.1146	11.2434	105.7049	104.5709	0
21/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	12797.0900	11812.2400	12.7971	11.8122	0
21/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	659.4100	808.6000	0.6594	0.8086	0
21/11/2024	R053 On 07-August-25			Bond Future	11.2028	11.3362	107.8085	106.6514	0
21/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	15815.0400	14805.9800	15.8150	14.8060	0
21/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	840.6400	988.7000	0.8406	0.9887	0
21/11/2024	R053 On 06-November-25			Bond Future	11.3004	11.4387	104.0441	102.8639	0
21/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	7685.3600	6963.3800	7.6854	6.9634	0
21/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3855.5900	4313.7800	3.8556	4.3138	0
21/11/2024	R053 On 05-February-26			Bond Future	11.4258	11.5695	105.8740	104.6720	0
21/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6372.5100	5745.6200	6.3725	5.7456	0
21/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5832.3300	6407.3800	5.8323	6.4074	0
21/11/2024	R186 On 06-February-25			Bond Future	8.1209	8.1658	105.5047	105.4267	194,477
21/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1608.9000	1538.9600	1.6089	1.5390	0
21/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	43.2600	51.3800	0.0433	0.0514	0
21/11/2024	R186 On 08-May-25			Bond Future	8.0904	8.1431	107.6717	107.5918	0
21/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	876.7300	825.9200	0.8767	0.8259	0
21/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	303.1000	332.1600	0.3031	0.3322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	R186 On 07-August-25			Bond Future	8.0955	8.1589	104.5051	104.4232	0
21/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1616.9000	1552.1700	1.6169	1.5522	1,983
21/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	179.0300	196.2300	0.1790	0.1962	0
21/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2132.5700	2062.2000	2.1326	2.0622	0
21/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	114.6300	126.1900	0.1146	0.1262	0
21/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2788.8000	2713.3500	2.7888	2.7134	0
21/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	58.5100	64.9900	0.0585	0.0650	1,983
21/11/2024	R186 On 06-November-25			Bond Future	8.1384	8.2176	106.5419	106.4579	0
21/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	530.8100	490.6100	0.5308	0.4906	0
21/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	539.7700	583.6000	0.5398	0.5836	0
21/11/2024	R186 On 05-February-26			Bond Future	8.4499	8.5544	103.1160	103.0296	0
21/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	484.3000	443.1400	0.4843	0.4431	0
21/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	500.7000	545.8800	0.5007	0.5459	0
21/11/2024	R202 On 06-February-25			Bond Future	268.5359	268.3495	268.5359	268.3495	1,916
21/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	1745.9400	1559.4500	1.7459	1.5595	0
21/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R202 On 08-May-25			Bond Future	274.1166	273.9256	274.1166	273.9256	269
21/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	1806.6300	1615.5900	1.8066	1.6156	0
21/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R202 On 07-August-25			Bond Future	274.3862	274.1902	274.3862	274.1902	0
21/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	2786.1600	2590.1800	2.7862	2.5902	0
21/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R202 On 06-November-25			Bond Future	279.8045	279.6035	279.8045	279.6035	0
21/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4164.5300	3963.4800	4.1645	3.9635	0
21/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R202 On 05-February-26			Bond Future	279.4757	279.2692	279.4757	279.2692	0
21/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1655.6900	1449.2300	1.6557	1.4492	0
21/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R209 On 06-February-25			Bond Future	10.4303	10.5549	75.1298	74.4786	13,455
21/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9639.5400	8998.3100	9.6395	8.9983	0
21/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	17.7100	27.6500	0.0177	0.0277	0
21/11/2024	R209 On 08-May-25			Bond Future	10.5032	10.6323	73.5175	72.8528	6,367
21/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7137.9300	6566.7800	7.1379	6.5668	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	400.2700	493.7900	0.4003	0.4938	0
21/11/2024	R209 On 07-August-25			Bond Future	10.5876	10.7215	74.9810	74.3028	0
21/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10107.3000	9503.3000	10.1073	9.5033	0
21/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	404.5400	478.7600	0.4045	0.4788	0
21/11/2024	R209 On 06-November-25			Bond Future	10.6834	10.8225	73.2898	72.5979	0
21/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5057.3100	4620.9100	5.0573	4.6209	0
21/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2196.7900	2452.2300	2.1968	2.4522	0
21/11/2024	R209 On 05-February-26			Bond Future	10.8131	10.9578	74.5819	73.8772	0
21/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4010.5300	3638.1900	4.0105	3.6382	0
21/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3440.4300	3772.8000	3.4404	3.7728	0
21/11/2024	R210 On 06-February-25			Bond Future	244.7317	244.7490	244.7317	244.7490	991
21/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5121.7300	5138.9600	5.1217	5.1390	0
21/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R210 On 08-May-25			Bond Future	246.4505	246.4676	246.4505	246.4676	300
21/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1579.4700	1562.3700	1.5795	1.5624	0
21/11/2024	R210 On 07-August-25			Bond Future	251.4178	251.4341	251.4178	251.4341	0
21/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2977.7600	2994.0800	2.9778	2.9941	0
21/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R210 On 06-November-25			Bond Future	252.9533	252.9689	252.9533	252.9689	0
21/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	813.2500	828.9300	0.8133	0.8289	0
21/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R210 On 05-February-26			Bond Future	257.4912	257.5054	257.4912	257.5054	0
21/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4391.1800	4405.3700	4.3912	4.4054	0
21/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/11/2024	R213 On 06-February-25			Bond Future	9.3841	9.4632	92.3500	92.0164	73,327
21/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7869.0100	7540.9100	7.8690	7.5409	0
21/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	15.6400	21.1300	0.0156	0.0211	0
21/11/2024	R213 On 08-May-25			Bond Future	9.4381	9.5215	90.6881	90.3475	0
21/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4689.3600	4409.9100	4.6894	4.4099	0
21/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	391.0200	452.2100	0.3910	0.4522	0
21/11/2024	R213 On 07-August-25			Bond Future	9.5103	9.5984	92.4942	92.1463	0
21/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8273.3300	7958.1900	8.2733	7.9582	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	246.2200	278.9400	0.2462	0.2789	0
21/11/2024	R213 On 06-November-25			Bond Future	9.6056	9.6991	90.7429	90.3879	0
21/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3383.4400	3170.5500	3.3834	3.1706	0
21/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1710.1200	1852.2700	1.7101	1.8523	0
21/11/2024	R213 On 05-February-26			Bond Future	9.7593	9.8588	92.3456	91.9836	0
21/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2796.1000	2606.3300	2.7961	2.6063	0
21/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2320.7000	2492.9500	2.3207	2.4930	0
21/11/2024	R214 On 06-February-25			Bond Future	10.8136	10.9379	70.4077	69.7105	18,222
21/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5244.4700	4643.0900	5.2445	4.6431	521
21/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	244.3000	340.1800	0.2443	0.3402	0
21/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7527.2100	6868.1900	7.5272	6.8682	521
21/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	82.4900	120.7300	0.0825	0.1207	0
21/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9596.8500	8915.1400	9.5969	8.9151	0
21/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	29.7500	45.3000	0.0298	0.0453	0
21/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13480.4500	12784.6300	13.4805	12.7846	0
21/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	2.0300	3.4700	0.0020	0.0035	521
21/11/2024	R214 On 08-May-25			Bond Future	10.8853	11.0136	68.5493	67.8376	3,232
21/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8124.7200	7503.0900	8.1247	7.5031	0
21/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	389.7300	479.7900	0.3897	0.4798	0
21/11/2024	R214 On 07-August-25			Bond Future	10.9674	11.1000	69.9142	69.1881	0
21/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10294.7200	9653.3700	10.2947	9.6534	0
21/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	467.5200	552.3500	0.4675	0.5524	0
21/11/2024	R214 On 06-November-25			Bond Future	11.0613	11.1985	67.9759	67.2353	0
21/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5468.7700	5000.7400	5.4688	5.0007	0
21/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2425.2000	2697.8200	2.4252	2.6978	0
21/11/2024	R214 On 05-February-26			Bond Future	11.1849	11.3272	69.1747	68.4204	0
21/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4192.0200	3796.8500	4.1920	3.7969	0
21/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3792.4000	4151.5900	3.7924	4.1516	0
21/11/2024	R248 On 06-February-25			Bond Future	11.0223	11.1519	85.0776	84.1821	273,993
21/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	260.8000	171.9700	0.2608	0.1720	660
21/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5576.0000	6382.6500	5.5760	6.3827	0
21/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1812.5300	1412.2600	1.8125	1.4123	660
21/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1968.1900	2463.4000	1.9682	2.4634	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5026.2500	4322.9400	5.0263	4.3229	0
21/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	522.9600	715.1300	0.5230	0.7151	660
21/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10524.4900	9661.3700	10.5245	9.6614	0
21/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	63.2500	95.6100	0.0633	0.0956	0
21/11/2024	R248 On 08-May-25			Bond Future	11.0981	11.2320	82.3766	81.4626	15,902
21/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	9828.0800	9034.9300	9.8281	9.0349	0
21/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	508.0500	628.9100	0.5081	0.6289	0
21/11/2024	R248 On 07-August-25			Bond Future	11.1844	11.3230	84.0167	83.0840	0
21/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	12581.4000	11760.6500	12.5814	11.7607	0
21/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	598.7500	710.6100	0.5988	0.7106	0
21/11/2024	R248 On 06-November-25			Bond Future	11.2820	11.4256	81.2101	80.2589	0
21/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6101.8900	5522.7400	6.1019	5.5227	0
21/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3134.0700	3506.1200	3.1341	3.5061	0
21/11/2024	R248 On 05-February-26			Bond Future	11.4090	11.5582	82.6409	81.6722	0
21/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5001.3600	4498.9000	5.0014	4.4989	0
21/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4668.0200	5134.2300	4.6680	5.1342	0
21/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0