



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
22/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	2029 On 06-February-25			Bond Future	135.0188	135.0280	135.0188	135.0280	8,604
22/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2618.7900	2627.9700	2.6188	2.6280	0
22/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2029 On 08-May-25			Bond Future	136.4115	136.4205	136.4115	136.4205	728
22/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1438.4600	1429.4800	1.4385	1.4295	0
22/11/2024	2029 On 07-August-25			Bond Future	139.1618	139.1703	139.1618	139.1703	0
22/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1751.8100	1760.3400	1.7518	1.7603	0
22/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2029 On 06-November-25			Bond Future	140.4716	140.4795	140.4716	140.4795	0
22/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	681.5600	689.5000	0.6816	0.6895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2029 On 05-February-26			Bond Future	142.9150	143.0012	142.9150	143.0012	0
22/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2804.9900	2891.1800	2.8050	2.8912	0
22/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2030 On 06-February-25			Bond Future	9.0124	9.0023	96.2534	96.2920	161,918
22/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	507.7400	513.7700	0.5077	0.5138	800
22/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1794.2800	1761.6800	1.7943	1.7617	0
22/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1396.8800	1394.9400	1.3969	1.3949	800
22/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	756.0200	715.4500	0.7560	0.7155	0
22/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2813.8000	2824.3400	2.8138	2.8243	0
22/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	255.1900	227.1000	0.2552	0.2271	800
22/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6168.9800	6203.1300	6.1690	6.2031	0
22/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	21.6600	17.1800	0.0217	0.0172	0
22/11/2024	2030 On 08-May-25			Bond Future	9.0612	9.0506	98.2302	98.2695	0
22/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	863.6100	856.0800	0.8636	0.8561	800
22/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2279.1100	2232.3500	2.2791	2.2324	0
22/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1285.9800	1268.3700	1.2860	1.2684	1,320
22/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1696.2900	1639.4500	1.6963	1.6395	0
22/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1733.8700	1712.2500	1.7339	1.7123	800
22/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1297.9500	1237.1000	1.2980	1.2371	0
22/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2350.9800	2332.3000	2.3510	2.3323	680
22/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	933.2600	875.3500	0.9333	0.8754	0
22/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3636.6700	3630.8300	3.6367	3.6308	0
22/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	503.9800	458.9100	0.5040	0.4589	0
22/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3809.6700	3806.2400	3.8097	3.8062	0
22/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	465.3100	422.6500	0.4653	0.4227	800
22/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4767.5600	4773.2200	4.7676	4.7732	1,640
22/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	304.2800	270.7100	0.3043	0.2707	0
22/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5952.5400	5968.7500	5.9525	5.9688	2,280
22/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	182.0800	159.0600	0.1821	0.1591	0
22/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9673.7500	9712.2800	9.6738	9.7123	0
22/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	20.7400	20.0400	0.0207	0.0200	1,640
22/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11003.9100	11042.8500	11.0039	11.0429	0
22/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	7.7500	7.4600	0.0078	0.0075	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
22/11/2024	2030 On 07-August-25			Bond Future	9.1324	9.1211	96.1765	96.2160	0
22/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5112.0500	5107.1900	5.1121	5.1072	1,054
22/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	519.8800	475.4400	0.5199	0.4754	0
22/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6919.9300	6942.2800	6.9199	6.9423	0
22/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	274.0500	256.8200	0.2741	0.2568	0
22/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9883.3500	9921.9700	9.8834	9.9220	0
22/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	62.6400	61.6800	0.0626	0.0617	1,054
22/11/2024	2030 On 06-November-25			Bond Future	9.2138	9.2019	98.0508	98.0907	0
22/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2653.6400	2613.3600	2.6536	2.6134	0
22/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1569.9300	1489.7200	1.5699	1.4897	0
22/11/2024	2030 On 05-February-26			Bond Future	9.3822	9.3518	95.7193	95.8154	0
22/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2393.8600	2373.0400	2.3939	2.3730	0
22/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2053.4700	1936.5200	2.0535	1.9365	0
22/11/2024	2032 On 06-February-25			Bond Future	9.6471	9.6478	95.9323	95.9288	110,354
22/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	800.2700	801.2200	0.8003	0.8012	800
22/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1908.2800	1912.7200	1.9083	1.9127	0
22/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2117.1000	2102.5300	2.1171	2.1025	800
22/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	807.4200	796.3400	0.8074	0.7963	0
22/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4724.8800	4706.7600	4.7249	4.7068	0
22/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	206.8900	192.2600	0.2069	0.1923	800
22/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9403.7500	9396.6100	9.4038	9.3966	0
22/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	19.2300	15.5800	0.0192	0.0156	0
22/11/2024	2032 On 08-May-25			Bond Future	9.7115	9.7123	93.7378	93.7340	37,405
22/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1296.9400	1250.5100	1.2969	1.2505	800
22/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2682.7600	2640.0900	2.6828	2.6401	0
22/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2499.8500	2434.1700	2.4999	2.4342	800
22/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1524.7200	1462.8000	1.5247	1.4628	0
22/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5874.3000	5827.3400	5.8743	5.8273	0
22/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	441.3400	398.1400	0.4413	0.3981	0
22/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6102.3500	6057.4000	6.1024	6.0574	0
22/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	408.1400	366.9500	0.4081	0.3670	800
22/11/2024	2032 On 07-August-25			Bond Future	9.7923	9.7932	95.6042	95.5999	0
22/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9757.9100	9745.2400	9.7579	9.7452	0
22/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	285.0800	276.6600	0.2851	0.2767	0

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22/11/2024	2032 On 06-November-25			Bond Future	9.8898	9.8908	93.3063	93.3015	0
22/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4289.1300	4273.0200	4.2891	4.2730	0
22/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1978.7600	1967.4300	1.9788	1.9674	0
22/11/2024	2032 On 05-February-26			Bond Future	10.0503	10.0388	94.8972	94.9460	0
22/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3442.6200	3357.9700	3.4426	3.3580	0
22/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2975.8100	2842.4100	2.9758	2.8424	0
22/11/2024	2033 On 06-February-25			Bond Future	128.6427	128.8404	128.6427	128.8404	6,315
22/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3702.6500	3900.4100	3.7027	3.9004	0
22/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2033 On 08-May-25			Bond Future	129.8037	130.0052	129.8037	130.0052	5,288
22/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	816.2700	614.8400	0.8163	0.6148	0
22/11/2024	2033 On 07-August-25			Bond Future	132.4209	132.6258	132.4209	132.6258	0
22/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3770.8800	3975.7800	3.7709	3.9758	0
22/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2033 On 06-November-25			Bond Future	133.4968	133.7050	133.4968	133.7050	0
22/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	356.7700	564.9900	0.3568	0.5650	0
22/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2033 On 05-February-26			Bond Future	135.8191	136.1053	135.8191	136.1053	0
22/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2939.0600	3225.2600	2.9391	3.2253	0
22/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2037 On 06-February-25			Bond Future	10.6200	10.6621	86.0751	85.8222	166,282
22/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11632.7200	11379.1800	11.6327	11.3792	0
22/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	18.3500	17.6300	0.0184	0.0176	0
22/11/2024	2037 On 08-May-25			Bond Future	10.7043	10.7481	87.8428	87.5846	3,975
22/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8914.3000	8644.0100	8.9143	8.6440	0
22/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	423.3100	411.2100	0.4233	0.4112	0
22/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10294.7600	10025.4800	10.2948	10.0255	15,000
22/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	295.2800	284.1900	0.2953	0.2842	0
22/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13681.5000	13429.7900	13.6815	13.4298	7,500
22/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	91.3600	97.8400	0.0914	0.0978	0
22/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13904.2100	13652.0000	13.9042	13.6520	7,500
22/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	83.5100	89.4900	0.0835	0.0895	0

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22/11/2024	2037 On 07-August-25			Bond Future	10.8030	10.8486	85.3312	85.0674	15
22/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1945.1200	1778.0300	1.9451	1.7780	2,541
22/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4689.9700	4786.6600	4.6900	4.7867	0
22/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2479.7100	2278.5800	2.4797	2.2786	2,341
22/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3964.7200	4027.3700	3.9647	4.0274	0
22/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2731.3900	2519.2000	2.7314	2.5192	200
22/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3684.1300	3735.7200	3.6841	3.7357	0
22/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4096.7300	3846.6300	4.0967	3.8466	0
22/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2568.1500	2581.8300	2.5682	2.5818	2,541
22/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5376.3800	5107.7500	5.3764	5.1078	0
22/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1901.2300	1896.3800	1.9012	1.8964	2,541
22/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6963.4600	6685.1900	6.9635	6.6852	0
22/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1340.6500	1326.1600	1.3407	1.3262	2,541
22/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8421.8300	8141.1700	8.4218	8.1412	0
22/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	984.6000	967.7200	0.9846	0.9677	2,541
22/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11993.1300	11749.9500	11.9931	11.7500	0
22/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	434.4900	455.0900	0.4345	0.4551	0
22/11/2024	2037 On 06-November-25			Bond Future	10.9057	10.9532	86.9932	86.7239	0
22/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6367.3200	6107.5200	6.3673	6.1075	0
22/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2380.8300	2390.3100	2.3808	2.3903	0
22/11/2024	2037 On 05-February-26			Bond Future	11.0540	11.0944	84.2200	83.9954	0
22/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4818.7400	4573.3800	4.8187	4.5734	0
22/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4012.4000	3991.6200	4.0124	3.9916	0
22/11/2024	2038 On 06-February-25			Bond Future	138.5400	138.6242	138.5400	138.6242	2,650
22/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3310.0300	3394.2100	3.3100	3.3942	0
22/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2038 On 08-May-25			Bond Future	141.4192	141.5049	141.4192	141.5049	480
22/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1739.2400	1824.9000	1.7392	1.8249	0
22/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2038 On 07-August-25			Bond Future	142.1371	142.2238	142.1371	142.2238	0
22/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2577.1400	2663.7900	2.5771	2.6638	0
22/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2038 On 06-November-25			Bond Future	144.9440	145.0316	144.9440	145.0316	0
22/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1064.0200	1151.6100	1.0640	1.1516	0

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22/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2038 On 05-February-26			Bond Future	145.2953	145.4645	145.2953	145.4645	0
22/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2095.2500	2264.4800	2.0953	2.2645	0
22/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2040 On 06-February-25			Bond Future	10.9181	10.9809	86.2763	85.8685	68,153
22/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2126.7900	1840.6000	2.1268	1.8406	780
22/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1595.3300	1716.8700	1.5953	1.7169	0
22/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5306.3000	4923.7300	5.3063	4.9237	0
22/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	426.1600	451.3200	0.4262	0.4513	780
22/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7934.8500	7534.0900	7.9349	7.5341	0
22/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	150.4700	157.4400	0.1505	0.1574	780
22/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11880.4600	11473.4700	11.8805	11.4735	0
22/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	29.5700	30.3100	0.0296	0.0303	0
22/11/2024	2040 On 08-May-25			Bond Future	11.0056	11.0707	88.0481	87.6318	3,900
22/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9991.4300	9576.2600	9.9914	9.5763	0
22/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	442.8800	443.9500	0.4429	0.4440	0
22/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10574.3800	10158.1000	10.5744	10.1581	15,000
22/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	385.5500	385.5100	0.3856	0.3855	0
22/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13810.0300	13409.7900	13.8100	13.4098	7,500
22/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	145.3300	161.3300	0.1453	0.1613	0
22/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14137.5900	13735.7900	14.1376	13.7358	7,500
22/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	129.2500	143.6900	0.1293	0.1437	0
22/11/2024	2040 On 07-August-25			Bond Future	11.1066	11.1741	85.2898	84.8649	16
22/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12776.6900	12353.6400	12.7767	12.3536	0
22/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	509.1200	511.0200	0.5091	0.5110	0
22/11/2024	2040 On 06-November-25			Bond Future	11.2106	11.2807	86.9507	86.5171	0
22/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6597.7600	6225.4100	6.5978	6.2254	0
22/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2820.5600	2881.8900	2.8206	2.8819	0
22/11/2024	2040 On 05-February-26			Bond Future	11.3565	11.4212	83.9256	83.5338	0
22/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5176.6300	4832.5900	5.1766	4.8326	0
22/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4371.4600	4419.2300	4.3715	4.4192	0
22/11/2024	2044 On 06-February-25			Bond Future	11.0205	11.0934	82.3492	81.8596	71,206
22/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	855.5700	657.5900	0.8556	0.6576	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
22/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3417.6300	3709.2700	3.4176	3.7093	0
22/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2416.0500	2058.5800	2.4161	2.0586	8,825
22/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1549.5500	1681.7000	1.5496	1.6817	0
22/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3962.1900	3534.8200	3.9622	3.5348	0
22/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	826.1100	888.3600	0.8261	0.8884	8,825
22/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6517.7800	6045.8200	6.5178	6.0458	422
22/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	312.9800	330.6400	0.3130	0.3306	0
22/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9195.3300	8710.1600	9.1953	8.7102	422
22/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	112.1300	116.5800	0.1121	0.1166	0
22/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11927.6800	11439.2200	11.9277	11.4392	0
22/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	37.6000	38.7600	0.0376	0.0388	0
22/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15541.0200	15052.4700	15.5410	15.0525	0
22/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	4.1500	5.2200	0.0042	0.0052	422
22/11/2024	2044 On 08-May-25		Call	Bond Future	31.9000	23.2000	0.0319	0.0232	0
22/11/2024	2044 On 08-May-25			Bond Future	11.1041	11.1796	84.0404	83.5405	8,697
22/11/2024	2044 On 08-May-25		Put	Bond Future	15991.5200	16482.6800	15.9915	16.4827	0
22/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2231.0000	1915.3300	2.2310	1.9153	2,490
22/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3471.5600	3655.7500	3.4716	3.6558	0
22/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5052.0500	4600.0800	5.0521	4.6001	0
22/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1543.2700	1591.1600	1.5433	1.5912	2,490
22/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8596.8700	8101.3100	8.5969	8.1013	0
22/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	650.5100	654.8100	0.6505	0.6548	2,490
22/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10165.2400	9664.0100	10.1652	9.6640	0
22/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	449.6800	448.3100	0.4497	0.4483	0
22/11/2024	2044 On 07-August-25			Bond Future	11.1999	11.2781	81.3276	80.8173	0
22/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12860.3400	12356.4600	12.8603	12.3565	0
22/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	570.7700	577.1300	0.5708	0.5771	0
22/11/2024	2044 On 06-November-25			Bond Future	11.2980	11.3791	82.9112	82.3906	0
22/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6591.7800	6138.9100	6.5918	6.1389	0
22/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2969.3400	3037.0600	2.9693	3.0371	0
22/11/2024	2044 On 05-February-26			Bond Future	11.4342	11.5109	79.9421	79.4596	0
22/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5387.9600	4957.6000	5.3880	4.9576	0
22/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4598.5600	4650.6900	4.5986	4.6507	0
22/11/2024	2046 On 06-February-25			Bond Future	121.4013	120.5936	121.4013	120.5936	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
22/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7391.3200	6583.5500	7.3913	6.5836	0
22/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2046 On 08-May-25			Bond Future	121.7035	120.8785	121.7035	120.8785	0
22/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	266.4900	1091.5200	0.2665	1.0915	0
22/11/2024	2046 On 07-August-25			Bond Future	124.1567	123.3146	124.1567	123.3146	0
22/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5466.6600	4624.6100	5.4667	4.6246	0
22/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2046 On 06-November-25			Bond Future	124.3465	123.4868	124.3465	123.4868	0
22/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1063.5100	1923.1800	1.0635	1.9232	0
22/11/2024	2046 On 05-February-26			Bond Future	126.5057	125.7002	126.5057	125.7002	0
22/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4855.7400	4050.2100	4.8557	4.0502	0
22/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2050 On 06-February-25			Bond Future	120.6894	119.8820	120.6894	119.8820	16,425
22/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5089.4100	4281.9500	5.0894	4.2820	0
22/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2050 On 08-May-25			Bond Future	123.1977	122.3732	123.1977	122.3732	0
22/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2037.7300	1213.2100	2.0377	1.2132	0
22/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2050 On 07-August-25			Bond Future	123.3044	122.4626	123.3044	122.4626	0
22/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3414.4100	2572.6200	3.4144	2.5726	0
22/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2050 On 06-November-25			Bond Future	125.7394	124.8804	125.7394	124.8804	0
22/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1319.4000	460.3900	1.3194	0.4604	0
22/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	2050 On 05-February-26			Bond Future	125.5073	124.7024	125.5073	124.7024	0
22/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2687.3200	1882.3800	2.6873	1.8824	0
22/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	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
22/11/2024	AL37 On 06-February-25			Index Future	1076.8260	1077.2650	1076.8260	1,077.2650	0
22/11/2024	AL37 On 08-May-25			Index Future	1098.9470	1099.3940	1098.9470	1,099.3940	0
22/11/2024	AL37 On 07-August-25			Index Future	1120.8560	1121.3070	1120.8560	1,121.3070	0
22/11/2024	AL37 On 06-November-25			Index Future	1142.7650	1143.2200	1142.7650	1,143.2200	0
22/11/2024	AL37 On 05-February-26			Index Future	1162.4400	1163.5330	1162.4400	1,163.5330	0
22/11/2024	AL7T On 06-February-25			Index Future	1301.4000	1300.0540	1301.4000	1,300.0540	0
22/11/2024	AL7T On 08-May-25			Index Future	1328.1360	1326.7590	1328.1360	1,326.7590	0
22/11/2024	AL7T On 07-August-25			Index Future	1354.6130	1353.2030	1354.6130	1,353.2030	0
22/11/2024	AL7T On 06-November-25			Index Future	1381.0910	1379.6480	1381.0910	1,379.6480	0
22/11/2024	AL7T On 05-February-26			Index Future	1404.8700	1404.1620	1404.8700	1,404.1620	0
22/11/2024	ALBI On 06-February-25			Index Future	1120.3120	1118.0240	1120.3120	1,118.0240	98
22/11/2024	ALBI On 08-May-25			Index Future	1143.3270	1140.9900	1143.3270	1,140.9900	0
22/11/2024	ALBI On 07-August-25			Index Future	1166.1200	1163.7320	1166.1200	1,163.7320	0
22/11/2024	ALBI On 06-November-25			Index Future	1188.9130	1186.4740	1188.9130	1,186.4740	0
22/11/2024	ALBI On 05-February-26			Index Future	1209.3830	1207.5560	1209.3830	1,207.5560	0
22/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C186 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
22/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	ES33 On 06-February-25			Bond Future	10.8557	10.8880	84.6293	84.4740	0
22/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10897.6900	10742.4300	10.8977	10.7424	0
22/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES33 On 08-May-25			Bond Future	10.9579	10.9916	82.5873	82.4287	0
22/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7815.3300	7656.7100	7.8153	7.6567	0
22/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES33 On 07-August-25			Bond Future	11.0758	11.1111	84.2510	84.0888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10446.3900	10284.1800	10.4464	10.2842	0
22/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES33 On 06-November-25			Bond Future	11.2139	11.2510	82.1155	81.9497	0
22/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3465.2400	3299.4700	3.4652	3.2995	0
22/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES33 On 05-February-26			Bond Future	11.4119	11.4399	83.5338	83.4121	0
22/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	338.2900	216.5800	0.3383	0.2166	0
22/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES42 On 06-February-25			Bond Future	11.3448	11.3973	81.1991	80.8731	0
22/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12805.5900	12479.6500	12.8056	12.4797	0
22/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES42 On 08-May-25			Bond Future	11.4381	11.4925	78.6191	78.2863	0
22/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9988.2300	9655.3700	9.9882	9.6554	0
22/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES42 On 07-August-25			Bond Future	11.5404	11.5968	80.2017	79.8618	0
22/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11929.5600	11589.6200	11.9296	11.5896	0
22/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES42 On 06-November-25			Bond Future	11.6545	11.7131	77.5177	77.1707	0
22/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4183.8100	3836.7700	4.1838	3.8368	0
22/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	ES42 On 05-February-26			Bond Future	11.8067	11.8598	78.8510	78.5430	0
22/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	251.3200	0.0000	0.2513	0.0000	0
22/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	56.7400	0.0000	0.0567	0
22/11/2024	GOVI On 06-February-25			GOVI	1102.8650	1100.7020	1102.8650	1,100.7020	645
22/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1308650.0000	1287020.0000	130.8650	128.7020	0
22/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	GOVI On 08-May-25			GOVI	1125.5210	1123.3120	1125.5210	1,123.3120	0
22/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1035210.0000	1013120.0000	103.5210	101.3120	0
22/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	GOVI On 07-August-25			GOVI	1147.9600	1145.7020	1147.9600	1,145.7020	0
22/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1369600.0000	1347020.0000	136.9600	134.7020	0
22/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	GOVI On 06-November-25			GOVI	1170.3980	1168.0910	1170.3980	1,168.0910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	583980.0000	560910.0000	58.3980	56.0910	0
22/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	GOVI On 05-February-26			GOVI	1190.5490	1188.8470	1190.5490	1,188.8470	0
22/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	405490.0000	388470.0000	40.5490	38.8470	0
22/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/11/2024	IGOV On 06-February-25			Index Future	374.3880	373.6300	374.3880	373.6300	874
22/11/2024	IGOV On 08-May-25			Index Future	382.1690	381.3950	382.1690	381.3950	8
22/11/2024	IGOV On 07-August-25			Index Future	389.8770	389.0850	389.8770	389.0850	0
22/11/2024	IGOV On 06-November-25			Index Future	397.5840	396.7750	397.5840	396.7750	0
22/11/2024	IGOV On 05-February-26			Index Future	404.5150	403.9110	404.5150	403.9110	0
22/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
22/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
22/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
22/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
22/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
22/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/11/2024	R033 On 06-February-25			Bond Future	9.9768	9.9776	103.7850	103.7803	3,761
22/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2743.4500	2663.7600	2.7435	2.6638	0
22/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	828.9800	753.9600	0.8290	0.7540	0
22/11/2024	R033 On 08-May-25			Bond Future	10.0534	10.0543	100.8671	100.8622	0
22/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3149.3400	3055.2800	3.1493	3.0553	0
22/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1684.1700	1595.0300	1.6842	1.5950	0
22/11/2024	R033 On 07-August-25			Bond Future	10.1457	10.1468	102.8752	102.8697	0
22/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3325.8000	3284.8000	3.3258	3.2848	0
22/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2373.2200	2337.7400	2.3732	2.3377	0
22/11/2024	R033 On 06-November-25			Bond Future	10.2546	10.2558	99.8355	99.8295	0
22/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3566.9000	3466.2900	3.5669	3.4663	0
22/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3186.8100	3092.2600	3.1868	3.0923	0
22/11/2024	R033 On 05-February-26			Bond Future	10.4231	10.4126	101.5357	101.5872	0
22/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3851.2100	3829.1400	3.8512	3.8291	0
22/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3525.2600	3451.7200	3.5253	3.4517	0
22/11/2024	R035 On 06-February-25			Bond Future	10.2285	10.2553	95.6355	95.4797	86,906
22/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1261.2900	1139.3600	1.2613	1.1394	15,000
22/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2015.3900	2049.2900	2.0154	2.0493	0
22/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1730.3600	1591.8600	1.7304	1.5919	100
22/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1547.0600	1564.3900	1.5471	1.5644	0
22/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1994.5300	1849.4200	1.9945	1.8494	1,000
22/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1347.3400	1358.0600	1.3473	1.3581	0
22/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3177.4000	3015.7500	3.1774	3.0158	0
22/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	762.3800	756.5600	0.7624	0.7566	1,100
22/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5207.4600	5042.6800	5.2075	5.0427	0
22/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	308.1400	299.1900	0.3081	0.2992	7,500
22/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6174.3900	6010.8500	6.1744	6.0109	0
22/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	201.1300	193.4200	0.2011	0.1934	1,100
22/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11628.5500	11473.3600	11.6286	11.4734	0
22/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	14.1600	14.8000	0.0142	0.0148	0
22/11/2024	R035 On 08-May-25			Bond Future	10.3010	10.3289	93.0880	92.9288	0
22/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2906.1200	2738.1100	2.9061	2.7381	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2115.4000	2106.5800	2.1154	2.1066	0
22/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4800.4100	4616.8400	4.8004	4.6168	0
22/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1185.8200	1161.4400	1.1858	1.1614	150
22/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6966.8900	6785.7400	6.9669	6.7857	400
22/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	646.2600	624.3000	0.6463	0.6243	0
22/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	8037.1800	7858.2100	8.0372	7.8582	0
22/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	482.3000	462.5200	0.4823	0.4625	150
22/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8398.1600	8220.0300	8.3982	8.2200	0
22/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	437.2900	418.3500	0.4373	0.4184	0
22/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12555.7900	12402.3200	12.5558	12.4023	0
22/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	113.7800	119.5000	0.1138	0.1195	400
22/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15443.1300	15285.8500	15.4431	15.2859	0
22/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	32.9200	34.8300	0.0329	0.0348	400
22/11/2024	R035 On 07-August-25			Bond Future	10.3877	10.4168	94.9419	94.7792	0
22/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11938.3800	11775.5300	11.9384	11.7755	0
22/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	368.1900	368.1100	0.3682	0.3681	0
22/11/2024	R035 On 06-November-25			Bond Future	10.4909	10.5214	92.2857	92.1193	0
22/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	6045.7000	5862.9000	6.0457	5.8629	0
22/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2270.9700	2254.5700	2.2710	2.2546	0
22/11/2024	R035 On 05-February-26			Bond Future	10.6454	10.6673	93.8604	93.7438	0
22/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4475.2900	4296.2900	4.4753	4.2963	0
22/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3709.4500	3646.9800	3.7095	3.6470	0
22/11/2024	R038 On 06-February-25			Bond Future	10.8187	10.8714	104.3652	104.0004	2,397
22/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3829.4000	3507.8000	3.8294	3.5078	0
22/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	963.7800	1006.9700	0.9638	1.0070	0
22/11/2024	R038 On 08-May-25			Bond Future	10.9093	10.9641	101.0173	100.6448	0
22/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4269.6600	3937.8200	4.2697	3.9378	0
22/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2049.8900	2090.5800	2.0499	2.0906	0
22/11/2024	R038 On 07-August-25			Bond Future	11.0123	11.0693	103.0281	102.6478	0
22/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4590.1400	4257.1500	4.5901	4.2572	0
22/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3082.6600	3130.0300	3.0827	3.1300	0
22/11/2024	R038 On 06-November-25			Bond Future	11.1281	11.1874	99.5495	99.1613	0
22/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4050.4000	3790.2900	4.0504	3.7903	1,770
22/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5028.2000	5156.3400	5.0282	5.1563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4949.3900	4653.4000	4.9494	4.6534	0
22/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4219.2800	4311.5400	4.2193	4.3115	0
22/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9439.1100	9068.8400	9.4391	9.0688	0
22/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1996.5700	2014.5500	1.9966	2.0146	1,770
22/11/2024	R038 On 05-February-26			Bond Future	11.2892	11.3421	101.2431	100.9057	0
22/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5602.9300	5275.8800	5.6029	5.2759	0
22/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4645.0600	4655.4400	4.6451	4.6554	0
22/11/2024	R053 On 06-February-25			Bond Future	10.9680	11.0358	109.9421	109.3284	2,011
22/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15619.1900	15003.7600	15.6192	15.0038	0
22/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	57.4000	55.6500	0.0574	0.0557	0
22/11/2024	R053 On 08-May-25			Bond Future	11.0445	11.1146	106.3313	105.7049	0
22/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13437.9000	12797.0900	13.4379	12.7971	0
22/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	673.8100	659.4100	0.6738	0.6594	0
22/11/2024	R053 On 07-August-25			Bond Future	11.1302	11.2028	108.4480	107.8085	0
22/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16485.5700	15815.0400	16.4856	15.8150	0
22/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	871.6900	840.6400	0.8717	0.8406	0
22/11/2024	R053 On 06-November-25			Bond Future	11.2251	11.3004	104.6965	104.0441	0
22/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8332.7700	7685.3600	8.3328	7.6854	0
22/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3850.5500	3855.5900	3.8506	3.8556	0
22/11/2024	R053 On 05-February-26			Bond Future	11.3547	11.4258	106.4772	105.8740	0
22/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6946.5000	6372.5100	6.9465	6.3725	0
22/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5803.0300	5832.3300	5.8030	5.8323	0
22/11/2024	R186 On 06-February-25			Bond Future	8.1661	8.1209	105.4263	105.5047	194,253
22/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1536.0300	1608.9000	1.5360	1.6089	0
22/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	48.8600	43.2600	0.0489	0.0433	0
22/11/2024	R186 On 08-May-25			Bond Future	8.1431	8.0904	107.5918	107.6717	0
22/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	856.9200	876.7300	0.8569	0.8767	0
22/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	363.1600	303.1000	0.3632	0.3031	0
22/11/2024	R186 On 07-August-25			Bond Future	8.1582	8.0955	104.4241	104.5051	0
22/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1572.6100	1616.9000	1.5726	1.6169	1,983
22/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	215.6900	179.0300	0.2157	0.1790	0
22/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2078.2000	2132.5700	2.0782	2.1326	0
22/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	141.2100	114.6300	0.1412	0.1146	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2714.4700	2788.8000	2.7145	2.7888	0
22/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	65.1300	58.5100	0.0651	0.0585	1,983
22/11/2024	R186 On 06-November-25			Bond Future	8.2158	8.1384	106.4599	106.5419	0
22/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	514.9000	530.8100	0.5149	0.5308	0
22/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	605.9200	539.7700	0.6059	0.5398	0
22/11/2024	R186 On 05-February-26			Bond Future	8.6235	8.4499	102.9727	103.1160	0
22/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	438.2300	484.3000	0.4382	0.4843	0
22/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	597.9100	500.7000	0.5979	0.5007	0
22/11/2024	R202 On 06-February-25			Bond Future	268.9226	268.5359	268.9226	268.5359	1,916
22/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2132.6000	1745.9400	2.1326	1.7459	0
22/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R202 On 08-May-25			Bond Future	274.5120	274.1166	274.5120	274.1166	269
22/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2201.9800	1806.6300	2.2020	1.8066	0
22/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R202 On 07-August-25			Bond Future	274.7915	274.3862	274.7915	274.3862	0
22/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3191.5100	2786.1600	3.1915	2.7862	0
22/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R202 On 06-November-25			Bond Future	280.2193	279.8045	280.2193	279.8045	0
22/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4579.3200	4164.5300	4.5793	4.1645	0
22/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R202 On 05-February-26			Bond Future	279.7442	279.4757	279.7442	279.4757	0
22/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1924.1900	1655.6900	1.9242	1.6557	0
22/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R209 On 06-February-25			Bond Future	10.3986	10.4303	75.2969	75.1298	13,305
22/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9808.0500	9639.5400	9.8081	9.6395	0
22/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	19.1300	17.7100	0.0191	0.0177	0
22/11/2024	R209 On 08-May-25			Bond Future	10.4703	10.5032	73.6881	73.5175	6,367
22/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7324.7400	7137.9300	7.3247	7.1379	0
22/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	416.4000	400.2700	0.4164	0.4003	0
22/11/2024	R209 On 07-August-25			Bond Future	10.5534	10.5876	75.1554	74.9810	0
22/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10277.4900	10107.3000	10.2775	10.1073	0
22/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	400.3500	404.5400	0.4004	0.4045	0
22/11/2024	R209 On 06-November-25			Bond Future	10.6479	10.6834	73.4679	73.2898	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5240.7300	5057.3100	5.2407	5.0573	0
22/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2202.0700	2196.7900	2.2021	2.1968	0
22/11/2024	R209 On 05-February-26			Bond Future	10.7848	10.8131	74.7210	74.5819	0
22/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4192.3800	4010.5300	4.1924	4.0105	0
22/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3483.1800	3440.4300	3.4832	3.4404	0
22/11/2024	R210 On 06-February-25			Bond Future	244.5229	244.7317	244.5229	244.7317	991
22/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	4912.9200	5121.7300	4.9129	5.1217	0
22/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R210 On 08-May-25			Bond Future	246.2382	246.4505	246.2382	246.4505	300
22/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1791.8100	1579.4700	1.7918	1.5795	0
22/11/2024	R210 On 07-August-25			Bond Future	251.2022	251.4178	251.2022	251.4178	0
22/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2762.2200	2977.7600	2.7622	2.9778	0
22/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R210 On 06-November-25			Bond Future	252.7351	252.9533	252.7351	252.9533	0
22/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	595.0600	813.2500	0.5951	0.8133	0
22/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R210 On 05-February-26			Bond Future	257.1281	257.4912	257.1281	257.4912	0
22/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4028.0800	4391.1800	4.0281	4.3912	0
22/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/11/2024	R213 On 06-February-25			Bond Future	9.3939	9.3841	92.3087	92.3500	73,253
22/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7832.0700	7869.0100	7.8321	7.8690	0
22/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	19.9400	15.6400	0.0199	0.0156	0
22/11/2024	R213 On 08-May-25			Bond Future	9.4484	9.4381	90.6462	90.6881	0
22/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4689.8700	4689.3600	4.6899	4.6894	0
22/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	433.4900	391.0200	0.4335	0.3910	0
22/11/2024	R213 On 07-August-25			Bond Future	9.5210	9.5103	92.4518	92.4942	0
22/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8247.3100	8273.3300	8.2473	8.2733	0
22/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	262.5800	246.2200	0.2626	0.2462	0
22/11/2024	R213 On 06-November-25			Bond Future	9.6169	9.6056	90.7002	90.7429	0
22/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3431.1400	3383.4400	3.4311	3.3834	0
22/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1800.5900	1710.1200	1.8006	1.7101	0
22/11/2024	R213 On 05-February-26			Bond Future	9.7854	9.7593	92.2505	92.3456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2832.7300	2796.1000	2.8327	2.7961	0
22/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2452.4400	2320.7000	2.4524	2.3207	0
22/11/2024	R214 On 06-February-25			Bond Future	10.7614	10.8136	70.7039	70.4077	18,222
22/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5536.6900	5244.4700	5.5367	5.2445	521
22/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	240.3000	244.3000	0.2403	0.2443	0
22/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7823.5100	7527.2100	7.8235	7.5272	521
22/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	82.5700	82.4900	0.0826	0.0825	0
22/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9893.7400	9596.8500	9.8937	9.5969	0
22/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	30.4200	29.7500	0.0304	0.0298	0
22/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13776.2900	13480.4500	13.7763	13.4805	0
22/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1.6500	2.0300	0.0017	0.0020	521
22/11/2024	R214 On 08-May-25			Bond Future	10.8313	10.8853	68.8518	68.5493	3,232
22/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8400.4200	8124.7200	8.4004	8.1247	0
22/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	362.9800	389.7300	0.3630	0.3897	0
22/11/2024	R214 On 07-August-25			Bond Future	10.9116	10.9674	70.2230	69.9142	0
22/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10615.9400	10294.7200	10.6159	10.2947	0
22/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	479.9600	467.5200	0.4800	0.4675	0
22/11/2024	R214 On 06-November-25			Bond Future	11.0036	11.0613	68.2911	67.9759	0
22/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5756.2700	5468.7700	5.7563	5.4688	0
22/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2397.5200	2425.2000	2.3975	2.4252	0
22/11/2024	R214 On 05-February-26			Bond Future	11.1324	11.1849	69.4564	69.1747	0
22/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4466.0000	4192.0200	4.4660	4.1920	0
22/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3784.7400	3792.4000	3.7847	3.7924	0
22/11/2024	R248 On 06-February-25			Bond Future	10.9545	11.0223	85.5525	85.0776	273,993
22/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	371.0800	260.8000	0.3711	0.2608	660
22/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5211.4300	5576.0000	5.2114	5.5760	0
22/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2151.6000	1812.5300	2.1516	1.8125	660
22/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1832.4100	1968.1900	1.8324	1.9682	0
22/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5479.0600	5026.2500	5.4791	5.0263	0
22/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	500.9200	522.9600	0.5009	0.5230	660
22/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	11000.3300	10524.4900	11.0003	10.5245	0
22/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	64.2400	63.2500	0.0642	0.0633	0
22/11/2024	R248 On 08-May-25			Bond Future	11.0281	11.0981	82.8614	82.3766	15,902

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10322.4900	9828.0800	10.3225	9.8281	0
22/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	517.6600	508.0500	0.5177	0.5081	0
22/11/2024	R248 On 07-August-25			Bond Future	11.1119	11.1844	84.5115	84.0167	0
22/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13099.0000	12581.4000	13.0990	12.5814	0
22/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	621.5300	598.7500	0.6215	0.5988	0
22/11/2024	R248 On 06-November-25			Bond Future	11.2070	11.2820	81.7149	81.2101	0
22/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6578.8400	6101.8900	6.5788	6.1019	0
22/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3106.1600	3134.0700	3.1062	3.1341	0
22/11/2024	R248 On 05-February-26			Bond Future	11.3382	11.4090	83.1077	82.6409	0
22/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5447.3800	5001.3600	5.4474	5.0014	0
22/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4647.1900	4668.0200	4.6472	4.6680	0
22/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0