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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
25/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	2029 On 06-February-25			Bond Future	135.1194	135.0188	135.1194	135.0188	8,604
25/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2719.4200	2618.7900	2.7194	2.6188	0
25/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2029 On 08-May-25			Bond Future	136.5145	136.4115	136.5145	136.4115	728
25/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1335.5300	1438.4600	1.3355	1.4385	0
25/11/2024	2029 On 07-August-25			Bond Future	139.2674	139.1618	139.2674	139.1618	0
25/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1857.4300	1751.8100	1.8574	1.7518	0
25/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2029 On 06-November-25			Bond Future	140.5796	140.4716	140.5796	140.4716	0
25/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	789.6200	681.5600	0.7896	0.6816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2029 On 05-February-26			Bond Future	143.0261	142.9150	143.0261	142.9150	0
25/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2916.0600	2804.9900	2.9161	2.8050	0
25/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2030 On 06-February-25			Bond Future	8.9646	9.0124	96.4369	96.2534	161,918
25/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	548.9400	507.7400	0.5489	0.5077	800
25/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1651.9100	1794.2800	1.6519	1.7943	0
25/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1490.0000	1396.8800	1.4900	1.3969	800
25/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	665.5700	756.0200	0.6656	0.7560	0
25/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2954.6300	2813.8000	2.9546	2.8138	0
25/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	212.4500	255.1900	0.2125	0.2552	800
25/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6346.8900	6168.9800	6.3469	6.1690	0
25/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	16.0000	21.6600	0.0160	0.0217	0
25/11/2024	2030 On 08-May-25			Bond Future	9.0103	9.0612	98.4178	98.2302	0
25/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	919.8200	863.6100	0.9198	0.8636	800
25/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2147.7900	2279.1100	2.1478	2.2791	0
25/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1361.4400	1285.9800	1.3614	1.2860	1,320
25/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1584.2200	1696.2900	1.5842	1.6963	0
25/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1826.1100	1733.8700	1.8261	1.7339	800
25/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1202.6600	1297.9500	1.2027	1.2980	0
25/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2461.9200	2350.9800	2.4619	2.3510	680
25/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	856.6700	933.2600	0.8567	0.9333	0
25/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3775.2900	3636.6700	3.7753	3.6367	0
25/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	455.0700	503.9800	0.4551	0.5040	0
25/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3951.1700	3809.6700	3.9512	3.8097	0
25/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	419.2800	465.3100	0.4193	0.4653	800
25/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4922.1200	4767.5600	4.9221	4.7676	1,640
25/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	271.3100	304.2800	0.2713	0.3043	0
25/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	6118.3800	5952.5400	6.1184	5.9525	2,280
25/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	160.3900	182.0800	0.1604	0.1821	0
25/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9857.7900	9673.7500	9.8578	9.6738	0
25/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	17.2500	20.7400	0.0173	0.0207	1,640
25/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11189.9700	11003.9100	11.1900	11.0039	0
25/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	6.2800	7.7500	0.0063	0.0078	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
25/11/2024	2030 On 07-August-25			Bond Future	9.0778	9.1324	96.3682	96.1765	0
25/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5262.7900	5112.0500	5.2628	5.1121	1,054
25/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	478.9000	519.8800	0.4789	0.5199	0
25/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	7087.2700	6919.9300	7.0873	6.9199	0
25/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	249.6700	274.0500	0.2497	0.2741	0
25/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	10067.7900	9883.3500	10.0678	9.8834	0
25/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	55.3600	62.6400	0.0554	0.0626	1,054
25/11/2024	2030 On 06-November-25			Bond Future	9.1554	9.2138	98.2467	98.0508	0
25/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2762.6400	2653.6400	2.7626	2.6536	0
25/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1483.0200	1569.9300	1.4830	1.5699	0
25/11/2024	2030 On 05-February-26			Bond Future	9.3190	9.3822	95.9194	95.7193	0
25/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2495.0000	2393.8600	2.4950	2.3939	0
25/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1954.4700	2053.4700	1.9545	2.0535	0
25/11/2024	2032 On 06-February-25			Bond Future	9.5996	9.6471	96.1628	95.9323	111,266
25/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	864.3800	800.2700	0.8644	0.8003	800
25/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1741.9600	1908.2800	1.7420	1.9083	0
25/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2246.5100	2117.1000	2.2465	2.1171	800
25/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	706.4000	807.4200	0.7064	0.8074	0
25/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4918.1200	4724.8800	4.9181	4.7249	0
25/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	169.7000	206.8900	0.1697	0.2069	800
25/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9629.1300	9403.7500	9.6291	9.4038	0
25/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	14.1800	19.2300	0.0142	0.0192	0
25/11/2024	2032 On 08-May-25			Bond Future	9.6617	9.7115	93.9731	93.7378	37,405
25/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1375.5900	1296.9400	1.3756	1.2969	800
25/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2526.0900	2682.7600	2.5261	2.6828	0
25/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2623.1800	2499.8500	2.6232	2.4999	800
25/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1412.7300	1524.7200	1.4127	1.5247	0
25/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	6064.4500	5874.3000	6.0645	5.8743	0
25/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	396.1700	441.3400	0.3962	0.4413	0
25/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6295.2200	6102.3500	6.2952	6.1024	0
25/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	365.6900	408.1400	0.3657	0.4081	800
25/11/2024	2032 On 07-August-25			Bond Future	9.7398	9.7923	95.8447	95.6042	0
25/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9973.0200	9757.9100	9.9730	9.7579	0
25/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	259.6900	285.0800	0.2597	0.2851	0

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25/11/2024	2032 On 06-November-25			Bond Future	9.8344	9.8898	93.5518	93.3063	0
25/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4434.6900	4289.1300	4.4347	4.2891	0
25/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1878.7500	1978.7600	1.8788	1.9788	0
25/11/2024	2032 On 05-February-26			Bond Future	9.9916	10.0503	95.1479	94.8972	0
25/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3568.6100	3442.6200	3.5686	3.4426	0
25/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2851.1700	2975.8100	2.8512	2.9758	0
25/11/2024	2033 On 06-February-25			Bond Future	128.9197	128.6427	128.9197	128.6427	6,315
25/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3979.7400	3702.6500	3.9797	3.7027	0
25/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2033 On 08-May-25			Bond Future	130.0868	129.8037	130.0868	129.8037	5,288
25/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	533.2400	816.2700	0.5332	0.8163	0
25/11/2024	2033 On 07-August-25			Bond Future	132.7103	132.4209	132.7103	132.4209	0
25/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4060.2800	3770.8800	4.0603	3.7709	0
25/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2033 On 06-November-25			Bond Future	133.7922	133.4968	133.7922	133.4968	0
25/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	652.1900	356.7700	0.6522	0.3568	0
25/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2033 On 05-February-26			Bond Future	136.1207	135.8191	136.1207	135.8191	0
25/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3240.7200	2939.0600	3.2407	2.9391	0
25/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2037 On 06-February-25			Bond Future	10.5830	10.6200	86.2976	86.0751	166,095
25/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11850.7600	11632.7200	11.8508	11.6327	0
25/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	13.8400	18.3500	0.0138	0.0184	0
25/11/2024	2037 On 08-May-25			Bond Future	10.6659	10.7043	88.0701	87.8428	3,975
25/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	9104.5800	8914.3000	9.1046	8.9143	0
25/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	386.2400	423.3100	0.3862	0.4233	0
25/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10494.3000	10294.7600	10.4943	10.2948	15,000
25/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	267.4700	295.2800	0.2675	0.2953	0
25/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13898.0800	13681.5000	13.8981	13.6815	7,500
25/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	80.5900	91.3600	0.0806	0.0914	0
25/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	14121.5700	13904.2100	14.1216	13.9042	7,500
25/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	73.5200	83.5100	0.0735	0.0835	0

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25/11/2024	2037 On 07-August-25			Bond Future	10.7631	10.8030	85.5635	85.3312	15
25/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	2017.4500	1945.1200	2.0175	1.9451	2,541
25/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4530.0300	4689.9700	4.5300	4.6900	0
25/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2565.9400	2479.7100	2.5659	2.4797	2,341
25/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3818.6800	3964.7200	3.8187	3.9647	0
25/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2823.6300	2731.3900	2.8236	2.7314	200
25/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3544.1000	3684.1300	3.5441	3.6841	0
25/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4216.9900	4096.7300	4.2170	4.0967	0
25/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2456.1400	2568.1500	2.4561	2.5682	2,541
25/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5517.3100	5376.3800	5.5173	5.3764	0
25/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1809.8900	1901.2300	1.8099	1.9012	2,541
25/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	7124.7000	6963.4600	7.1247	6.9635	0
25/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1269.6200	1340.6500	1.2696	1.3407	2,541
25/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8597.8000	8421.8300	8.5978	8.4218	0
25/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	928.3000	984.6000	0.9283	0.9846	2,541
25/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	12195.5900	11993.1300	12.1956	11.9931	0
25/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	404.6800	434.4900	0.4047	0.4345	0
25/11/2024	2037 On 06-November-25			Bond Future	10.8641	10.9057	87.2304	86.9932	0
25/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6512.0700	6367.3200	6.5121	6.3673	0
25/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2288.3700	2380.8300	2.2884	2.3808	0
25/11/2024	2037 On 05-February-26			Bond Future	11.0105	11.0540	84.4621	84.2200	0
25/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4939.2000	4818.7400	4.9392	4.8187	0
25/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	3890.8100	4012.4000	3.8908	4.0124	0
25/11/2024	2038 On 06-February-25			Bond Future	138.6826	138.5400	138.6826	138.5400	2,650
25/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3452.5900	3310.0300	3.4526	3.3100	0
25/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2038 On 08-May-25			Bond Future	141.5650	141.4192	141.5650	141.4192	480
25/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1885.0100	1739.2400	1.8850	1.7392	0
25/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2038 On 07-August-25			Bond Future	142.2863	142.1371	142.2863	142.1371	0
25/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2726.2900	2577.1400	2.7263	2.5771	0
25/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2038 On 06-November-25			Bond Future	145.0968	144.9440	145.0968	144.9440	0
25/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1216.7600	1064.0200	1.2168	1.0640	0

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25/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2038 On 05-February-26			Bond Future	145.4511	145.2953	145.4511	145.2953	0
25/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2251.1200	2095.2500	2.2511	2.0953	0
25/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2040 On 06-February-25			Bond Future	10.8760	10.9181	86.5515	86.2763	68,137
25/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2246.7400	2126.7900	2.2467	2.1268	780
25/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1440.0900	1595.3300	1.4401	1.5953	0
25/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5517.6300	5306.3000	5.5176	5.3063	0
25/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	362.3000	426.1600	0.3623	0.4262	780
25/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	8181.6800	7934.8500	8.1817	7.9349	0
25/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	122.1100	150.4700	0.1221	0.1505	780
25/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	12148.4300	11880.4600	12.1484	11.8805	0
25/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	22.3500	29.5700	0.0224	0.0296	0
25/11/2024	2040 On 08-May-25			Bond Future	10.9620	11.0056	88.3291	88.0481	3,900
25/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	10230.4000	9991.4300	10.2304	9.9914	0
25/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	400.8000	442.8800	0.4008	0.4429	0
25/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10817.7900	10574.3800	10.8178	10.5744	15,000
25/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	347.9100	385.5500	0.3479	0.3856	0
25/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	14073.9500	13810.0300	14.0740	13.8100	7,500
25/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	128.2000	145.3300	0.1282	0.1453	0
25/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14403.0800	14137.5900	14.4031	14.1376	7,500
25/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	113.6900	129.2500	0.1137	0.1293	0
25/11/2024	2040 On 07-August-25			Bond Future	11.0612	11.1066	85.5768	85.2898	16
25/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	13026.4900	12776.6900	13.0265	12.7767	0
25/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	471.8900	509.1200	0.4719	0.5091	0
25/11/2024	2040 On 06-November-25			Bond Future	11.1635	11.2106	87.2437	86.9507	0
25/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6773.5900	6597.7600	6.7736	6.5978	0
25/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2703.4000	2820.5600	2.7034	2.8206	0
25/11/2024	2040 On 05-February-26			Bond Future	11.3074	11.3565	84.2244	83.9256	0
25/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5327.8200	5176.6300	5.3278	5.1766	0
25/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4223.8000	4371.4600	4.2238	4.3715	0
25/11/2024	2044 On 06-February-25			Bond Future	10.9631	11.0205	82.7382	82.3492	70,206
25/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	945.2400	855.5700	0.9452	0.8556	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
25/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3118.3100	3417.6300	3.1183	3.4176	0
25/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2610.6700	2416.0500	2.6107	2.4161	8,825
25/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1355.1800	1549.5500	1.3552	1.5496	0
25/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	4224.1500	3962.1900	4.2242	3.9622	0
25/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	699.0800	826.1100	0.6991	0.8261	8,825
25/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6845.9700	6517.7800	6.8460	6.5178	422
25/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	252.1800	312.9800	0.2522	0.3130	0
25/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9558.1300	9195.3300	9.5581	9.1953	422
25/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	85.9400	112.1300	0.0859	0.1121	0
25/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	12306.4400	11927.6800	12.3064	11.9277	0
25/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	27.3700	37.6000	0.0274	0.0376	0
25/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15928.5500	15541.0200	15.9286	15.5410	0
25/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	2.6900	4.1500	0.0027	0.0042	422
25/11/2024	2044 On 08-May-25		Call	Bond Future	35.5900	31.9000	0.0356	0.0319	0
25/11/2024	2044 On 08-May-25			Bond Future	11.0447	11.1041	84.4375	84.0404	8,697
25/11/2024	2044 On 08-May-25		Put	Bond Future	15598.0800	15991.5200	15.5981	15.9915	0
25/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2387.5700	2231.0000	2.3876	2.2310	2,490
25/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3231.0000	3471.5600	3.2310	3.4716	0
25/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5309.0100	5052.0500	5.3090	5.0521	0
25/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1403.1000	1543.2700	1.4031	1.5433	2,490
25/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8922.0100	8596.8700	8.9220	8.5969	0
25/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	578.5200	650.5100	0.5785	0.6505	2,490
25/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10509.1000	10165.2400	10.5091	10.1652	0
25/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	396.4100	449.6800	0.3964	0.4497	0
25/11/2024	2044 On 07-August-25			Bond Future	11.1383	11.1999	81.7330	81.3276	0
25/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	13214.7000	12860.3400	13.2147	12.8603	0
25/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	519.6600	570.7700	0.5197	0.5708	0
25/11/2024	2044 On 06-November-25			Bond Future	11.2342	11.2980	83.3250	82.9112	0
25/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6845.3400	6591.7800	6.8453	6.5918	0
25/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2809.1200	2969.3400	2.8091	2.9693	0
25/11/2024	2044 On 05-February-26			Bond Future	11.3679	11.4342	80.3637	79.9421	0
25/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5608.3500	5387.9600	5.6084	5.3880	0
25/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4397.3300	4598.5600	4.3973	4.5986	0
25/11/2024	2046 On 06-February-25			Bond Future	121.0311	121.4013	121.0311	121.4013	18,479

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7021.0900	7391.3200	7.0211	7.3913	0
25/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2046 On 08-May-25			Bond Future	121.3257	121.7035	121.3257	121.7035	0
25/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	644.3100	266.4900	0.6443	0.2665	0
25/11/2024	2046 On 07-August-25			Bond Future	123.7719	124.1567	123.7719	124.1567	0
25/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5081.8800	5466.6600	5.0819	5.4667	0
25/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2046 On 06-November-25			Bond Future	123.9539	124.3465	123.9539	124.3465	0
25/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1456.1100	1063.5100	1.4561	1.0635	0
25/11/2024	2046 On 05-February-26			Bond Future	126.1074	126.5057	126.1074	126.5057	0
25/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4457.4000	4855.7400	4.4574	4.8557	0
25/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2050 On 06-February-25			Bond Future	120.6819	120.6894	120.6819	120.6894	16,403
25/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5081.8500	5089.4100	5.0819	5.0894	0
25/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2050 On 08-May-25			Bond Future	123.1902	123.1977	123.1902	123.1977	0
25/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2030.1900	2037.7300	2.0302	2.0377	0
25/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2050 On 07-August-25			Bond Future	123.2970	123.3044	123.2970	123.3044	0
25/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3407.0000	3414.4100	3.4070	3.4144	0
25/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2050 On 06-November-25			Bond Future	125.7323	125.7394	125.7323	125.7394	0
25/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1312.3200	1319.4000	1.3123	1.3194	0
25/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	2050 On 05-February-26			Bond Future	125.5006	125.5073	125.5006	125.5073	0
25/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2680.6300	2687.3200	2.6806	2.6873	0
25/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	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
25/11/2024	AL37 On 06-February-25			Index Future	1078.9880	1076.8260	1078.9880	1,076.8260	0
25/11/2024	AL37 On 08-May-25			Index Future	1101.1600	1098.9470	1101.1600	1,098.9470	0
25/11/2024	AL37 On 07-August-25			Index Future	1123.1270	1120.8560	1123.1270	1,120.8560	0
25/11/2024	AL37 On 06-November-25			Index Future	1145.0940	1142.7650	1145.0940	1,142.7650	0
25/11/2024	AL37 On 05-February-26			Index Future	1164.8370	1162.4400	1164.8370	1,162.4400	0
25/11/2024	AL7T On 06-February-25			Index Future	1304.6140	1301.4000	1304.6140	1,301.4000	0
25/11/2024	AL7T On 08-May-25			Index Future	1331.4220	1328.1360	1331.4220	1,328.1360	0
25/11/2024	AL7T On 07-August-25			Index Future	1357.9830	1354.6130	1357.9830	1,354.6130	0
25/11/2024	AL7T On 06-November-25			Index Future	1384.5440	1381.0910	1384.5440	1,381.0910	0
25/11/2024	AL7T On 05-February-26			Index Future	1408.4160	1404.8700	1408.4160	1,404.8700	0
25/11/2024	ALBI On 06-February-25			Index Future	1123.3940	1120.3120	1123.3940	1,120.3120	98
25/11/2024	ALBI On 08-May-25			Index Future	1146.4790	1143.3270	1146.4790	1,143.3270	0
25/11/2024	ALBI On 07-August-25			Index Future	1169.3510	1166.1200	1169.3510	1,166.1200	0
25/11/2024	ALBI On 06-November-25			Index Future	1192.2220	1188.9130	1192.2220	1,188.9130	0
25/11/2024	ALBI On 05-February-26			Index Future	1212.7770	1209.3830	1212.7770	1,209.3830	0
25/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	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
25/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	ES33 On 06-February-25			Bond Future	10.8080	10.8557	84.8598	84.6293	0
25/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11128.1800	10897.6900	11.1282	10.8977	0
25/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES33 On 08-May-25			Bond Future	10.9079	10.9579	82.8228	82.5873	0
25/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8050.8000	7815.3300	8.0508	7.8153	0
25/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES33 On 07-August-25			Bond Future	11.0235	11.0758	84.4916	84.2510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10687.0000	10446.3900	10.6870	10.4464	0
25/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES33 On 06-November-25			Bond Future	11.1591	11.2139	82.3612	82.1155	0
25/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3710.9900	3465.2400	3.7110	3.4652	0
25/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES33 On 05-February-26			Bond Future	11.3542	11.4119	83.7845	83.5338	0
25/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	589.0600	338.2900	0.5891	0.3383	0
25/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES42 On 06-February-25			Bond Future	11.2975	11.3448	81.4946	81.1991	0
25/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13101.1300	12805.5900	13.1011	12.8056	0
25/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES42 On 08-May-25			Bond Future	11.3890	11.4381	78.9210	78.6191	0
25/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10290.0900	9988.2300	10.2901	9.9882	0
25/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES42 On 07-August-25			Bond Future	11.4895	11.5404	80.5101	80.2017	0
25/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12237.8900	11929.5600	12.2379	11.9296	0
25/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES42 On 06-November-25			Bond Future	11.6017	11.6545	77.8325	77.5177	0
25/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4498.6000	4183.8100	4.4986	4.1838	0
25/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	ES42 On 05-February-26			Bond Future	11.7517	11.8067	79.1720	78.8510	0
25/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	572.2700	251.3200	0.5723	0.2513	0
25/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	GOVI On 06-February-25			GOVI	1105.8450	1102.8650	1105.8450	1,102.8650	648
25/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1338450.0000	1308650.0000	133.8450	130.8650	0
25/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	GOVI On 08-May-25			GOVI	1128.5690	1125.5210	1128.5690	1,125.5210	0
25/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1065690.0000	1035210.0000	106.5690	103.5210	0
25/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	GOVI On 07-August-25			GOVI	1151.0830	1147.9600	1151.0830	1,147.9600	0
25/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1400830.0000	1369600.0000	140.0830	136.9600	0
25/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	GOVI On 06-November-25			GOVI	1173.5970	1170.3980	1173.5970	1,170.3980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	615970.0000	583980.0000	61.5970	58.3980	0
25/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	GOVI On 05-February-26			GOVI	1193.8310	1190.5490	1193.8310	1,190.5490	0
25/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	438310.0000	405490.0000	43.8310	40.5490	0
25/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/11/2024	IGOV On 06-February-25			Index Future	374.4000	374.3880	374.4000	374.3880	874
25/11/2024	IGOV On 08-May-25			Index Future	382.1840	382.1690	382.1840	382.1690	8
25/11/2024	IGOV On 07-August-25			Index Future	389.8960	389.8770	389.8960	389.8770	0
25/11/2024	IGOV On 06-November-25			Index Future	397.6090	397.5840	397.6090	397.5840	0
25/11/2024	IGOV On 05-February-26			Index Future	404.5500	404.5150	404.5500	404.5150	0
25/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
25/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
25/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
25/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
25/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/11/2024	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
25/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/11/2024	R033 On 06-February-25			Bond Future	9.9240	9.9768	104.0752	103.7850	3,761
25/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2919.5800	2743.4500	2.9196	2.7435	0
25/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	714.9100	828.9800	0.7149	0.8290	0
25/11/2024	R033 On 08-May-25			Bond Future	9.9981	10.0534	101.1634	100.8671	0
25/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3312.6100	3149.3400	3.3126	3.1493	0
25/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1551.1200	1684.1700	1.5511	1.6842	0
25/11/2024	R033 On 07-August-25			Bond Future	10.0877	10.1457	103.1779	102.8752	0
25/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3483.7700	3325.8000	3.4838	3.3258	0
25/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2228.4900	2373.2200	2.2285	2.3732	0
25/11/2024	R033 On 06-November-25			Bond Future	10.1935	10.2546	100.1446	99.8355	0
25/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3719.9300	3566.9000	3.7199	3.5669	0
25/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3030.7500	3186.8100	3.0308	3.1868	0
25/11/2024	R033 On 05-February-26			Bond Future	10.3586	10.4231	101.8510	101.5357	0
25/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	4008.5800	3851.2100	4.0086	3.8512	0
25/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3367.3300	3525.2600	3.3673	3.5253	0
25/11/2024	R035 On 06-February-25			Bond Future	10.1915	10.2285	95.8520	95.6355	86,906
25/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1325.7400	1261.2900	1.3257	1.2613	15,000
25/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	1863.3300	2015.3900	1.8633	2.0154	0
25/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1814.0700	1730.3600	1.8141	1.7304	100
25/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1414.2600	1547.0600	1.4143	1.5471	0
25/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	2088.0700	1994.5300	2.0881	1.9945	1,000
25/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1224.3700	1347.3400	1.2244	1.3473	0
25/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3307.4000	3177.4000	3.3074	3.1774	0
25/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	675.8700	762.3800	0.6759	0.7624	1,100
25/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5378.4200	5207.4600	5.3784	5.2075	0
25/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	262.5900	308.1400	0.2626	0.3081	7,500
25/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6358.0200	6174.3900	6.3580	6.1744	0
25/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	168.2500	201.1300	0.1683	0.2011	1,100
25/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11841.4500	11628.5500	11.8415	11.6286	0
25/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	10.5500	14.1600	0.0106	0.0142	0
25/11/2024	R035 On 08-May-25			Bond Future	10.2624	10.3010	93.3091	93.0880	0
25/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	3010.1100	2906.1200	3.0101	2.9061	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	1998.2400	2115.4000	1.9982	2.1154	0
25/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4941.6000	4800.4100	4.9416	4.8004	0
25/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1105.8600	1185.8200	1.1059	1.1858	150
25/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	7136.6800	6966.8900	7.1367	6.9669	400
25/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	594.9000	646.2600	0.5949	0.6463	0
25/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	8217.2800	8037.1800	8.2173	8.0372	0
25/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	441.2500	482.3000	0.4413	0.4823	150
25/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8581.2800	8398.1600	8.5813	8.3982	0
25/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	399.2600	437.2900	0.3993	0.4373	0
25/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12763.9900	12555.7900	12.7640	12.5558	0
25/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	100.8300	113.7800	0.1008	0.1138	400
25/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15659.7000	15443.1300	15.6597	15.4431	0
25/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	28.3400	32.9200	0.0283	0.0329	400
25/11/2024	R035 On 07-August-25			Bond Future	10.3474	10.3877	95.1679	94.9419	0
25/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	12137.8800	11938.3800	12.1379	11.9384	0
25/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	341.7200	368.1900	0.3417	0.3682	0
25/11/2024	R035 On 06-November-25			Bond Future	10.4489	10.4909	92.5165	92.2857	0
25/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	6186.2400	6045.7000	6.1862	6.0457	0
25/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2180.7100	2270.9700	2.1807	2.2710	0
25/11/2024	R035 On 05-February-26			Bond Future	10.6013	10.6454	94.0959	93.8604	0
25/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4592.4100	4475.2900	4.5924	4.4753	0
25/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3590.9900	3709.4500	3.5910	3.7095	0
25/11/2024	R038 On 06-February-25			Bond Future	10.7816	10.8187	104.6235	104.3652	2,397
25/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3981.7200	3829.4000	3.9817	3.8294	0
25/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	857.7500	963.7800	0.8578	0.9638	0
25/11/2024	R038 On 08-May-25			Bond Future	10.8707	10.9093	101.2812	101.0173	0
25/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4411.4700	4269.6600	4.4115	4.2697	0
25/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	1927.8500	2049.8900	1.9279	2.0499	0
25/11/2024	R038 On 07-August-25			Bond Future	10.9721	11.0123	103.2977	103.0281	0
25/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4726.6300	4590.1400	4.7266	4.5901	0
25/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	2949.5200	3082.6600	2.9495	3.0827	0
25/11/2024	R038 On 06-November-25			Bond Future	11.0861	11.1281	99.8249	99.5495	0
25/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4166.7500	4050.4000	4.1668	4.0504	1,770
25/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	4869.1700	5028.2000	4.8692	5.0282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	5082.0600	4949.3900	5.0821	4.9494	0
25/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4076.5700	4219.2800	4.0766	4.2193	0
25/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9629.8400	9439.1100	9.6298	9.4391	0
25/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1911.9200	1996.5700	1.9119	1.9966	1,770
25/11/2024	R038 On 05-February-26			Bond Future	11.2453	11.2892	101.5241	101.2431	0
25/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5742.7100	5602.9300	5.7427	5.6029	0
25/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4503.8600	4645.0600	4.5039	4.6451	0
25/11/2024	R053 On 06-February-25			Bond Future	10.9055	10.9680	110.5143	109.9421	2,011
25/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	16175.3800	15619.1900	16.1754	15.6192	0
25/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	41.3400	57.4000	0.0413	0.0574	0
25/11/2024	R053 On 08-May-25			Bond Future	10.9798	11.0445	106.9155	106.3313	0
25/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13939.9500	13437.9000	13.9400	13.4379	0
25/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	591.6600	673.8100	0.5917	0.6738	0
25/11/2024	R053 On 07-August-25			Bond Future	11.0632	11.1302	109.0443	108.4480	0
25/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	17000.3500	16485.5700	17.0004	16.4856	0
25/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	790.1400	871.6900	0.7901	0.8717	0
25/11/2024	R053 On 06-November-25			Bond Future	11.1557	11.2251	105.3049	104.6965	0
25/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8707.6100	8332.7700	8.7076	8.3328	0
25/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3616.9900	3850.5500	3.6170	3.8506	0
25/11/2024	R053 On 05-February-26			Bond Future	11.2825	11.3547	107.0971	106.4772	0
25/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	7275.7600	6946.5000	7.2758	6.9465	0
25/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5512.4000	5803.0300	5.5124	5.8030	0
25/11/2024	R186 On 06-February-25			Bond Future	8.1213	8.1661	105.5041	105.4263	194,470
25/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1603.7500	1536.0300	1.6038	1.5360	0
25/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	38.7800	48.8600	0.0388	0.0489	0
25/11/2024	R186 On 08-May-25			Bond Future	8.0906	8.1431	107.6714	107.5918	0
25/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	903.5800	856.9200	0.9036	0.8569	0
25/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	330.2100	363.1600	0.3302	0.3632	0
25/11/2024	R186 On 07-August-25			Bond Future	8.0949	8.1582	104.5058	104.4241	0
25/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1634.4400	1572.6100	1.6344	1.5726	1,983
25/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	195.8300	215.6900	0.1958	0.2157	0
25/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2146.0200	2078.2000	2.1460	2.0782	0
25/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	127.3400	141.2100	0.1273	0.1412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2788.7100	2714.4700	2.7887	2.7145	0
25/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	57.6800	65.1300	0.0577	0.0651	1,983
25/11/2024	R186 On 06-November-25			Bond Future	8.1368	8.2158	106.5437	106.4599	0
25/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	553.4300	514.9000	0.5534	0.5149	0
25/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	560.6700	605.9200	0.5607	0.6059	0
25/11/2024	R186 On 05-February-26			Bond Future	8.5190	8.6235	103.0589	102.9727	0
25/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	476.6600	438.2300	0.4767	0.4382	0
25/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	550.1800	597.9100	0.5502	0.5979	0
25/11/2024	R202 On 06-February-25			Bond Future	268.9061	268.9226	268.9061	268.9226	1,916
25/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2116.1000	2132.6000	2.1161	2.1326	0
25/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R202 On 08-May-25			Bond Future	274.4956	274.5120	274.4956	274.5120	269
25/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2185.5700	2201.9800	2.1856	2.2020	0
25/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R202 On 07-August-25			Bond Future	274.7754	274.7915	274.7754	274.7915	0
25/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3175.3500	3191.5100	3.1754	3.1915	0
25/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R202 On 06-November-25			Bond Future	280.2040	280.2193	280.2040	280.2193	0
25/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4564.0100	4579.3200	4.5640	4.5793	0
25/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R202 On 05-February-26			Bond Future	279.7297	279.7442	279.7297	279.7442	0
25/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1909.6800	1924.1900	1.9097	1.9242	0
25/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R209 On 06-February-25			Bond Future	10.3618	10.3986	75.4915	75.2969	13,455
25/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9998.1000	9808.0500	9.9981	9.8081	0
25/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	14.5300	19.1300	0.0145	0.0191	0
25/11/2024	R209 On 08-May-25			Bond Future	10.4321	10.4703	73.8870	73.6881	6,367
25/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7487.9900	7324.7400	7.4880	7.3247	0
25/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	380.7900	416.4000	0.3808	0.4164	0
25/11/2024	R209 On 07-August-25			Bond Future	10.5137	10.5534	75.3586	75.1554	0
25/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10453.4300	10277.4900	10.4534	10.2775	0
25/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	373.1300	400.3500	0.3731	0.4004	0
25/11/2024	R209 On 06-November-25			Bond Future	10.6067	10.6479	73.6753	73.4679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5363.8600	5240.7300	5.3639	5.2407	0
25/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2117.7900	2202.0700	2.1178	2.2021	0
25/11/2024	R209 On 05-February-26			Bond Future	10.7418	10.7848	74.9327	74.7210	0
25/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4297.7900	4192.3800	4.2978	4.1924	0
25/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3376.8900	3483.1800	3.3769	3.4832	0
25/11/2024	R210 On 06-February-25			Bond Future	244.8121	244.5229	244.8121	244.5229	991
25/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5202.0600	4912.9200	5.2021	4.9129	0
25/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R210 On 08-May-25			Bond Future	246.5337	246.2382	246.5337	246.2382	300
25/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1496.3500	1791.8100	1.4964	1.7918	0
25/11/2024	R210 On 07-August-25			Bond Future	251.5047	251.2022	251.5047	251.2022	0
25/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3064.7300	2762.2200	3.0647	2.7622	0
25/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R210 On 06-November-25			Bond Future	253.0439	252.7351	253.0439	252.7351	0
25/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	903.9100	595.0600	0.9039	0.5951	0
25/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R210 On 05-February-26			Bond Future	257.4445	257.1281	257.4445	257.1281	0
25/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4344.4600	4028.0800	4.3445	4.0281	0
25/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2024	R213 On 06-February-25			Bond Future	9.3462	9.3939	92.5103	92.3087	73,253
25/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	8028.5100	7832.0700	8.0285	7.8321	0
25/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	14.7900	19.9400	0.0148	0.0199	0
25/11/2024	R213 On 08-May-25			Bond Future	9.3981	9.4484	90.8521	90.6462	0
25/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4851.8700	4689.8700	4.8519	4.6899	0
25/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	389.5500	433.4900	0.3896	0.4335	0
25/11/2024	R213 On 07-August-25			Bond Future	9.4678	9.5210	92.6623	92.4518	0
25/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8434.2800	8247.3100	8.4343	8.2473	0
25/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	239.1000	262.5800	0.2391	0.2626	0
25/11/2024	R213 On 06-November-25			Bond Future	9.5605	9.6169	90.9151	90.7002	0
25/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3554.2200	3431.1400	3.5542	3.4311	0
25/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1708.7100	1800.5900	1.7087	1.8006	0
25/11/2024	R213 On 05-February-26			Bond Future	9.7253	9.7854	92.4700	92.2505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2943.0900	2832.7300	2.9431	2.8327	0
25/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2343.3300	2452.4400	2.3433	2.4524	0
25/11/2024	R214 On 06-February-25			Bond Future	10.7143	10.7614	70.9725	70.7039	18,407
25/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5762.5900	5536.6900	5.7626	5.5367	521
25/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	197.6500	240.3000	0.1977	0.2403	0
25/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	8074.1500	7823.5100	8.0742	7.8235	521
25/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	64.6600	82.5700	0.0647	0.0826	0
25/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	10154.6500	9893.7400	10.1547	9.8937	0
25/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	22.7800	30.4200	0.0228	0.0304	0
25/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	14044.2600	13776.2900	14.0443	13.7763	0
25/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1.0700	1.6500	0.0011	0.0017	521
25/11/2024	R214 On 08-May-25			Bond Future	10.7828	10.8313	69.1260	68.8518	3,232
25/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8636.3900	8400.4200	8.6364	8.4004	0
25/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	324.7300	362.9800	0.3247	0.3630	0
25/11/2024	R214 On 07-August-25			Bond Future	10.8614	10.9116	70.5030	70.2230	0
25/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10858.3600	10615.9400	10.8584	10.6159	0
25/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	442.3800	479.9600	0.4424	0.4800	0
25/11/2024	R214 On 06-November-25			Bond Future	10.9516	11.0036	68.5769	68.2911	0
25/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5931.8000	5756.2700	5.9318	5.7563	0
25/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2287.2800	2397.5200	2.2873	2.3975	0
25/11/2024	R214 On 05-February-26			Bond Future	11.0785	11.1324	69.7477	69.4564	0
25/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4615.5500	4466.0000	4.6156	4.4660	0
25/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3642.9900	3784.7400	3.6430	3.7847	0
25/11/2024	R248 On 06-February-25			Bond Future	10.8971	10.9545	85.9585	85.5525	274,243
25/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	415.9100	371.0800	0.4159	0.3711	660
25/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	4850.1900	5211.4300	4.8502	5.2114	0
25/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2336.9500	2151.6000	2.3370	2.1516	660
25/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1611.6900	1832.4100	1.6117	1.8324	0
25/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5795.8500	5479.0600	5.7959	5.4791	0
25/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	411.6400	500.9200	0.4116	0.5009	660
25/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	11389.9300	11000.3300	11.3899	11.0003	0
25/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	47.7700	64.2400	0.0478	0.0642	0
25/11/2024	R248 On 08-May-25			Bond Future	10.9688	11.0281	83.2760	82.8614	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
25/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10677.4300	10322.4900	10.6774	10.3225	0
25/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	457.9700	517.6600	0.4580	0.5177	0
25/11/2024	R248 On 07-August-25			Bond Future	11.0505	11.1119	84.9347	84.5115	0
25/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13466.8200	13099.0000	13.4668	13.0990	0
25/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	566.0900	621.5300	0.5661	0.6215	0
25/11/2024	R248 On 06-November-25			Bond Future	11.1434	11.2070	82.1468	81.7149	0
25/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6841.3400	6578.8400	6.8413	6.5788	0
25/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	2936.7300	3106.1600	2.9367	3.1062	0
25/11/2024	R248 On 05-February-26			Bond Future	11.2721	11.3382	83.5478	83.1077	0
25/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5677.7300	5447.3800	5.6777	5.4474	0
25/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4437.4600	4647.1900	4.4375	4.6472	0
25/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0