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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
26/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	2029 On 06-February-25			Bond Future	134.9455	135.1194	134.9455	135.1194	8,604
26/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2545.5200	2719.4200	2.5455	2.7194	0
26/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2029 On 08-May-25			Bond Future	136.3376	136.5145	136.3376	136.5145	728
26/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1512.4100	1335.5300	1.5124	1.3355	0
26/11/2024	2029 On 07-August-25			Bond Future	139.0876	139.2674	139.0876	139.2674	0
26/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1677.6000	1857.4300	1.6776	1.8574	0
26/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2029 On 06-November-25			Bond Future	140.3979	140.5796	140.3979	140.5796	0
26/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	607.9400	789.6200	0.6079	0.7896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2029 On 05-February-26			Bond Future	142.8425	143.0261	142.8425	143.0261	0
26/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2732.4600	2916.0600	2.7325	2.9161	0
26/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2030 On 06-February-25			Bond Future	9.0535	8.9646	96.0957	96.4369	161,918
26/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	436.8900	548.9400	0.4369	0.5489	800
26/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1881.0600	1651.9100	1.8811	1.6519	0
26/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1276.4700	1490.0000	1.2765	1.4900	800
26/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	793.2400	665.5700	0.7932	0.6656	0
26/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2664.7400	2954.6300	2.6647	2.9546	0
26/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	263.7600	212.4500	0.2638	0.2125	800
26/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6010.5300	6346.8900	6.0105	6.3469	0
26/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	20.8400	16.0000	0.0208	0.0160	0
26/11/2024	2030 On 08-May-25			Bond Future	9.1049	9.0103	98.0698	98.4178	0
26/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	791.6300	919.8200	0.7916	0.9198	800
26/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2367.6000	2147.7900	2.3676	2.1478	0
26/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1195.3500	1361.4400	1.1954	1.3614	1,320
26/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1766.1300	1584.2200	1.7661	1.5842	0
26/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1628.3100	1826.1100	1.6283	1.8261	800
26/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1352.8600	1202.6600	1.3529	1.2027	0
26/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2230.2300	2461.9200	2.2302	2.4619	680
26/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	972.9800	856.6700	0.9730	0.8567	0
26/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3496.5200	3775.2900	3.4965	3.7753	0
26/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	524.3000	455.0700	0.5243	0.4551	0
26/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3667.7300	3951.1700	3.6677	3.9512	0
26/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	483.8400	419.2800	0.4838	0.4193	800
26/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4618.1600	4922.1200	4.6182	4.9221	1,640
26/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	315.3500	271.3100	0.3154	0.2713	0
26/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5797.7000	6118.3800	5.7977	6.1184	2,280
26/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	187.7100	160.3900	0.1877	0.1604	0
26/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9513.5100	9857.7900	9.5135	9.8578	0
26/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	20.9700	17.2500	0.0210	0.0173	1,640
26/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10843.4500	11189.9700	10.8435	11.1900	0
26/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	7.7600	6.2800	0.0078	0.0063	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
26/11/2024	2030 On 07-August-25			Bond Future	9.1788	9.0778	96.0137	96.3682	0
26/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4968.0300	5262.7900	4.9680	5.2628	1,054
26/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	538.6300	478.9000	0.5386	0.4789	0
26/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6766.2500	7087.2700	6.7663	7.0873	0
26/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	283.1400	249.6700	0.2831	0.2497	0
26/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9722.4700	10067.7900	9.7225	10.0678	0
26/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	64.5300	55.3600	0.0645	0.0554	1,054
26/11/2024	2030 On 06-November-25			Bond Future	9.2632	9.1554	97.8857	98.2467	0
26/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2545.0700	2762.6400	2.5451	2.7626	0
26/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1626.4300	1483.0200	1.6264	1.4830	0
26/11/2024	2030 On 05-February-26			Bond Future	9.4348	9.3190	95.5531	95.9194	0
26/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2295.6800	2495.0000	2.2957	2.4950	0
26/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2121.4900	1954.4700	2.1215	1.9545	0
26/11/2024	2032 On 06-February-25			Bond Future	9.6820	9.5996	95.7634	96.1628	111,566
26/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	707.8700	864.3800	0.7079	0.8644	800
26/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1984.8300	1741.9600	1.9848	1.7420	0
26/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1973.5300	2246.5100	1.9735	2.2465	800
26/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	832.8000	706.4000	0.8328	0.7064	0
26/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4555.3500	4918.1200	4.5554	4.9181	0
26/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	206.3100	169.7000	0.2063	0.1697	800
26/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9233.1300	9629.1300	9.2331	9.6291	0
26/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	17.5600	14.1800	0.0176	0.0142	0
26/11/2024	2032 On 08-May-25			Bond Future	9.7481	9.6617	93.5657	93.9731	37,405
26/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1208.2400	1375.5900	1.2082	1.3756	800
26/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2766.1100	2526.0900	2.7661	2.5261	0
26/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2376.3200	2623.1800	2.3763	2.6232	800
26/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1573.2400	1412.7300	1.5732	1.4127	0
26/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5712.6800	6064.4500	5.7127	6.0645	0
26/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	451.7700	396.1700	0.4518	0.3962	0
26/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5939.6100	6295.2200	5.9396	6.2952	0
26/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	417.4500	365.6900	0.4175	0.3657	800
26/11/2024	2032 On 07-August-25			Bond Future	9.8305	9.7398	95.4296	95.8447	0
26/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9589.0300	9973.0200	9.5890	9.9730	0
26/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	290.8300	259.6900	0.2908	0.2597	0

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26/11/2024	2032 On 06-November-25			Bond Future	9.9298	9.8344	93.1291	93.5518	0
26/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4160.6500	4434.6900	4.1607	4.4347	0
26/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2027.5000	1878.7500	2.0275	1.8788	0
26/11/2024	2032 On 05-February-26			Bond Future	10.0922	9.9916	94.7186	95.1479	0
26/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3332.3900	3568.6100	3.3324	3.5686	0
26/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3044.2100	2851.1700	3.0442	2.8512	0
26/11/2024	2033 On 06-February-25			Bond Future	128.9118	128.9197	128.9118	128.9197	6,315
26/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3971.8100	3979.7400	3.9718	3.9797	0
26/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2033 On 08-May-25			Bond Future	130.0791	130.0868	130.0791	130.0868	5,288
26/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	540.9000	533.2400	0.5409	0.5332	0
26/11/2024	2033 On 07-August-25			Bond Future	132.7030	132.7103	132.7030	132.7103	0
26/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4053.0000	4060.2800	4.0530	4.0603	0
26/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2033 On 06-November-25			Bond Future	133.7862	133.7922	133.7862	133.7922	0
26/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	646.1700	652.1900	0.6462	0.6522	0
26/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2033 On 05-February-26			Bond Future	136.1157	136.1207	136.1157	136.1207	0
26/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3235.7100	3240.7200	3.2357	3.2407	0
26/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2037 On 06-February-25			Bond Future	10.6543	10.5830	85.8692	86.2976	166,095
26/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11425.1200	11850.7600	11.4251	11.8508	0
26/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	16.6300	13.8400	0.0166	0.0138	0
26/11/2024	2037 On 08-May-25			Bond Future	10.7399	10.6659	87.6330	88.0701	3,975
26/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8710.7200	9104.5800	8.7107	9.1046	0
26/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	429.4700	386.2400	0.4295	0.3862	0
26/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10087.9100	10494.3000	10.0879	10.4943	15,000
26/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	298.1700	267.4700	0.2982	0.2675	0
26/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13471.5000	13898.0800	13.4715	13.8981	7,500
26/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	91.1000	80.5900	0.0911	0.0806	0
26/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13694.1500	14121.5700	13.6942	14.1216	7,500
26/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	83.1900	73.5200	0.0832	0.0735	0

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26/11/2024	2037 On 07-August-25			Bond Future	10.8399	10.7631	85.1181	85.5635	15
26/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1842.5900	2017.4500	1.8426	2.0175	2,541
26/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4800.5700	4530.0300	4.8006	4.5300	0
26/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2362.1900	2565.9400	2.3622	2.5659	2,341
26/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4060.3300	3818.6800	4.0603	3.8187	0
26/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2607.6700	2823.6300	2.6077	2.8236	200
26/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3773.5400	3544.1000	3.7735	3.5441	0
26/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3946.3400	4216.9900	3.9463	4.2170	0
26/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2630.8900	2456.1400	2.6309	2.4561	2,541
26/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5208.5900	5517.3100	5.2086	5.5173	0
26/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1946.5700	1809.8900	1.9466	1.8099	2,541
26/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6780.5500	7124.7000	6.7806	7.1247	0
26/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1370.8700	1269.6200	1.3709	1.2696	2,541
26/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8229.3100	8597.8000	8.2293	8.5978	0
26/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1005.2100	928.3000	1.0052	0.9283	2,541
26/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11787.1600	12195.5900	11.7872	12.1956	0
26/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	441.6500	404.6800	0.4417	0.4047	0
26/11/2024	2037 On 06-November-25			Bond Future	10.9438	10.8641	86.7767	87.2304	0
26/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6200.4600	6512.0700	6.2005	6.5121	0
26/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2430.4700	2288.3700	2.4305	2.2884	0
26/11/2024	2037 On 05-February-26			Bond Future	11.0934	11.0105	84.0013	84.4621	0
26/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4678.1800	4939.2000	4.6782	4.9392	0
26/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4090.5500	3890.8100	4.0906	3.8908	0
26/11/2024	2038 On 06-February-25			Bond Future	138.6740	138.6826	138.6740	138.6826	2,650
26/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3444.0400	3452.5900	3.4440	3.4526	0
26/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2038 On 08-May-25			Bond Future	141.5565	141.5650	141.5565	141.5650	480
26/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1876.4800	1885.0100	1.8765	1.8850	0
26/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2038 On 07-August-25			Bond Future	142.2789	142.2863	142.2789	142.2863	0
26/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2718.9400	2726.2900	2.7189	2.7263	0
26/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2038 On 06-November-25			Bond Future	145.0899	145.0968	145.0899	145.0968	0
26/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1209.8500	1216.7600	1.2099	1.2168	0

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26/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2038 On 05-February-26			Bond Future	145.4459	145.4511	145.4459	145.4511	0
26/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2245.9000	2251.1200	2.2459	2.2511	0
26/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2040 On 06-February-25			Bond Future	10.9523	10.8760	86.0538	86.5515	68,456
26/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1956.0300	2246.7400	1.9560	2.2467	780
26/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1647.0200	1440.0900	1.6470	1.4401	0
26/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5086.1400	5517.6300	5.0861	5.5176	0
26/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	428.4500	362.3000	0.4285	0.3623	780
26/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7708.5300	8181.6800	7.7085	8.1817	0
26/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	146.6000	122.1100	0.1466	0.1221	780
26/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11655.5700	12148.4300	11.6556	12.1484	0
26/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	27.1300	22.3500	0.0271	0.0224	0
26/11/2024	2040 On 08-May-25			Bond Future	11.0410	10.9620	87.8214	88.3291	3,900
26/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9770.3500	10230.4000	9.7704	10.2304	0
26/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	448.4700	400.8000	0.4485	0.4008	0
26/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10351.8700	10817.7900	10.3519	10.8178	15,000
26/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	389.7100	347.9100	0.3897	0.3479	0
26/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13583.3900	14073.9500	13.5834	14.0740	7,500
26/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	145.3600	128.2000	0.1454	0.1282	0
26/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	13910.7900	14403.0800	13.9108	14.4031	7,500
26/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	129.1200	113.6900	0.1291	0.1137	0
26/11/2024	2040 On 07-August-25			Bond Future	11.1431	11.0612	85.0595	85.5768	16
26/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12554.4700	13026.4900	12.5545	13.0265	0
26/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	517.2600	471.8900	0.5173	0.4719	0
26/11/2024	2040 On 06-November-25			Bond Future	11.2484	11.1635	86.7166	87.2437	0
26/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6420.6100	6773.5900	6.4206	6.7736	0
26/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2877.5400	2703.4000	2.8775	2.7034	0
26/11/2024	2040 On 05-February-26			Bond Future	11.3955	11.3074	83.6890	84.2244	0
26/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5024.5900	5327.8200	5.0246	5.3278	0
26/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4455.9900	4223.8000	4.4560	4.2238	0
26/11/2024	2044 On 06-February-25			Bond Future	11.0341	10.9631	82.2572	82.7382	70,206
26/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	786.1200	945.2400	0.7861	0.9452	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
26/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3440.2000	3118.3100	3.4402	3.1183	0
26/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2311.4800	2610.6700	2.3115	2.6107	8,825
26/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1537.0000	1355.1800	1.5370	1.3552	0
26/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3849.4800	4224.1500	3.8495	4.2242	0
26/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	805.4200	699.0800	0.8054	0.6991	8,825
26/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6408.1100	6845.9700	6.4081	6.8460	422
26/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	295.3300	252.1800	0.2953	0.2522	0
26/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9092.8800	9558.1300	9.0929	9.5581	422
26/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	101.7000	85.9400	0.1017	0.0859	0
26/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11830.6300	12306.4400	11.8306	12.3064	0
26/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	32.5700	27.3700	0.0326	0.0274	0
26/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15448.1300	15928.5500	15.4481	15.9286	0
26/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	3.2800	2.6900	0.0033	0.0027	422
26/11/2024	2044 On 08-May-25		Call	Bond Future	27.9200	35.5900	0.0279	0.0356	0
26/11/2024	2044 On 08-May-25			Bond Future	11.1182	11.0447	83.9468	84.4375	8,697
26/11/2024	2044 On 08-May-25		Put	Bond Future	16081.1300	15598.0800	16.0811	15.5981	0
26/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2156.2900	2387.5700	2.1563	2.3876	2,490
26/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3490.4400	3231.0000	3.4904	3.2310	0
26/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4954.8400	5309.0100	4.9548	5.3090	0
26/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1539.6500	1403.1000	1.5397	1.4031	2,490
26/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8494.0600	8922.0100	8.4941	8.9220	0
26/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	641.2900	578.5200	0.6413	0.5785	2,490
26/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10062.6900	10509.1000	10.0627	10.5091	0
26/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	440.7200	396.4100	0.4407	0.3964	0
26/11/2024	2044 On 07-August-25			Bond Future	11.2143	11.1383	81.2329	81.7330	0
26/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12760.0100	13214.7000	12.7600	13.2147	0
26/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	565.0700	519.6600	0.5651	0.5197	0
26/11/2024	2044 On 06-November-25			Bond Future	11.3129	11.2342	82.8155	83.3250	0
26/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6504.7300	6845.3400	6.5047	6.8453	0
26/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2978.0200	2809.1200	2.9780	2.8091	0
26/11/2024	2044 On 05-February-26			Bond Future	11.4494	11.3679	79.8462	80.3637	0
26/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5312.1500	5608.3500	5.3122	5.6084	0
26/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4618.6300	4397.3300	4.6186	4.3973	0
26/11/2024	2046 On 06-February-25			Bond Future	121.3868	121.0311	121.3868	121.0311	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
26/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7376.8200	7021.0900	7.3768	7.0211	0
26/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2046 On 08-May-25			Bond Future	121.6896	121.3257	121.6896	121.3257	0
26/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	280.3900	644.3100	0.2804	0.6443	0
26/11/2024	2046 On 07-August-25			Bond Future	124.1436	123.7719	124.1436	123.7719	0
26/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5453.5600	5081.8800	5.4536	5.0819	0
26/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2046 On 06-November-25			Bond Future	124.3355	123.9539	124.3355	123.9539	0
26/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1074.5300	1456.1100	1.0745	1.4561	0
26/11/2024	2046 On 05-February-26			Bond Future	126.4965	126.1074	126.4965	126.1074	0
26/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4846.5100	4457.4000	4.8465	4.4574	0
26/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2050 On 06-February-25			Bond Future	120.6743	120.6819	120.6743	120.6819	16,403
26/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5074.2600	5081.8500	5.0743	5.0819	0
26/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2050 On 08-May-25			Bond Future	123.1826	123.1902	123.1826	123.1902	0
26/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2022.6400	2030.1900	2.0226	2.0302	0
26/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2050 On 07-August-25			Bond Future	123.2907	123.2970	123.2907	123.2970	0
26/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3400.6700	3407.0000	3.4007	3.4070	0
26/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2050 On 06-November-25			Bond Future	125.7264	125.7323	125.7264	125.7323	0
26/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1306.3500	1312.3200	1.3064	1.3123	0
26/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	2050 On 05-February-26			Bond Future	125.4970	125.5006	125.4970	125.5006	0
26/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2676.9800	2680.6300	2.6770	2.6806	0
26/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	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
26/11/2024	AL37 On 06-February-25			Index Future	1074.8900	1078.9880	1074.8900	1,078.9880	0
26/11/2024	AL37 On 08-May-25			Index Future	1096.9800	1101.1600	1096.9800	1,101.1600	0
26/11/2024	AL37 On 07-August-25			Index Future	1118.8690	1123.1270	1118.8690	1,123.1270	0
26/11/2024	AL37 On 06-November-25			Index Future	1140.7570	1145.0940	1140.7570	1,145.0940	0
26/11/2024	AL37 On 05-February-26			Index Future	1160.4350	1164.8370	1160.4350	1,164.8370	0
26/11/2024	AL7T On 06-February-25			Index Future	1298.7290	1304.6140	1298.7290	1,304.6140	0
26/11/2024	AL7T On 08-May-25			Index Future	1325.4200	1331.4220	1325.4200	1,331.4220	0
26/11/2024	AL7T On 07-August-25			Index Future	1351.8660	1357.9830	1351.8660	1,357.9830	0
26/11/2024	AL7T On 06-November-25			Index Future	1378.3130	1384.5440	1378.3130	1,384.5440	0
26/11/2024	AL7T On 05-February-26			Index Future	1402.0880	1408.4160	1402.0880	1,408.4160	0
26/11/2024	ALBI On 06-February-25			Index Future	1118.5740	1123.3940	1118.5740	1,123.3940	98
26/11/2024	ALBI On 08-May-25			Index Future	1141.5610	1146.4790	1141.5610	1,146.4790	0
26/11/2024	ALBI On 07-August-25			Index Future	1164.3400	1169.3510	1164.3400	1,169.3510	0
26/11/2024	ALBI On 06-November-25			Index Future	1187.1180	1192.2220	1187.1180	1,192.2220	0
26/11/2024	ALBI On 05-February-26			Index Future	1207.5950	1212.7770	1207.5950	1,212.7770	0
26/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	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
26/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	ES33 On 06-February-25			Bond Future	10.8845	10.8080	84.4910	84.8598	0
26/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10759.4400	11128.1800	10.7594	11.1282	0
26/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES33 On 08-May-25			Bond Future	10.9878	10.9079	82.4466	82.8228	0
26/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7674.5600	8050.8000	7.6746	8.0508	0
26/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES33 On 07-August-25			Bond Future	11.1069	11.0235	84.1082	84.4916	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10303.5700	10687.0000	10.3036	10.6870	0
26/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES33 On 06-November-25			Bond Future	11.2463	11.1591	81.9706	82.3612	0
26/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3320.3700	3710.9900	3.3204	3.7110	0
26/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES33 On 05-February-26			Bond Future	11.4455	11.3542	83.3878	83.7845	0
26/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	192.3200	589.0600	0.1923	0.5891	0
26/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES42 On 06-February-25			Bond Future	11.3685	11.2975	81.0517	81.4946	0
26/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12658.2500	13101.1300	12.6583	13.1011	0
26/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES42 On 08-May-25			Bond Future	11.4626	11.3890	78.4691	78.9210	0
26/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9838.1600	10290.0900	9.8382	10.2901	0
26/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES42 On 07-August-25			Bond Future	11.5656	11.4895	80.0494	80.5101	0
26/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11777.1900	12237.8900	11.7772	12.2379	0
26/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES42 On 06-November-25			Bond Future	11.6806	11.6017	77.3631	77.8325	0
26/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4029.1700	4498.6000	4.0292	4.4986	0
26/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	ES42 On 05-February-26			Bond Future	11.8335	11.7517	78.6951	79.1720	0
26/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	95.3600	572.2700	0.0954	0.5723	0
26/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	GOVI On 06-February-25			GOVI	1101.1130	1105.8450	1101.1130	1,105.8450	648
26/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1291130.0000	1338450.0000	129.1130	133.8450	0
26/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	GOVI On 08-May-25			GOVI	1123.7430	1128.5690	1123.7430	1,128.5690	0
26/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1017430.0000	1065690.0000	101.7430	106.5690	0
26/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	GOVI On 07-August-25			GOVI	1146.1650	1151.0830	1146.1650	1,151.0830	0
26/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1351650.0000	1400830.0000	135.1650	140.0830	0
26/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	GOVI On 06-November-25			GOVI	1168.5880	1173.5970	1168.5880	1,173.5970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	565880.0000	615970.0000	56.5880	61.5970	0
26/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	GOVI On 05-February-26			GOVI	1188.7450	1193.8310	1188.7450	1,193.8310	0
26/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	387450.0000	438310.0000	38.7450	43.8310	0
26/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/11/2024	IGOV On 06-February-25			Index Future	374.4840	374.4000	374.4840	374.4000	874
26/11/2024	IGOV On 08-May-25			Index Future	382.2710	382.1840	382.2710	382.1840	8
26/11/2024	IGOV On 07-August-25			Index Future	389.9870	389.8960	389.9870	389.8960	0
26/11/2024	IGOV On 06-November-25			Index Future	397.7030	397.6090	397.7030	397.6090	0
26/11/2024	IGOV On 05-February-26			Index Future	404.6490	404.5500	404.6490	404.5500	0
26/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
26/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
26/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
26/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
26/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/11/2024	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
26/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/11/2024	R033 On 06-February-25			Bond Future	9.9751	9.9240	103.7943	104.0752	3,761
26/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2711.7300	2919.5800	2.7117	2.9196	0
26/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	787.9300	714.9100	0.7879	0.7149	0
26/11/2024	R033 On 08-May-25			Bond Future	10.0515	9.9981	100.8770	101.1634	0
26/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3128.0500	3312.6100	3.1281	3.3126	0
26/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1652.9300	1551.1200	1.6529	1.5511	0
26/11/2024	R033 On 07-August-25			Bond Future	10.1436	10.0877	102.8862	103.1779	0
26/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3310.2900	3483.7700	3.3103	3.4838	0
26/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2346.6800	2228.4900	2.3467	2.2285	0
26/11/2024	R033 On 06-November-25			Bond Future	10.2522	10.1935	99.8477	100.1446	0
26/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3554.0500	3719.9300	3.5541	3.7199	0
26/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3161.7900	3030.7500	3.1618	3.0308	0
26/11/2024	R033 On 05-February-26			Bond Future	10.4202	10.3586	101.5499	101.8510	0
26/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3841.9800	4008.5800	3.8420	4.0086	0
26/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3501.8700	3367.3300	3.5019	3.3673	0
26/11/2024	R035 On 06-February-25			Bond Future	10.2682	10.1915	95.4048	95.8520	86,903
26/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1122.1200	1325.7400	1.1221	1.3257	15,000
26/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2106.9300	1863.3300	2.1069	1.8633	0
26/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1567.9100	1814.0700	1.5679	1.8141	100
26/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1615.3200	1414.2600	1.6153	1.4143	0
26/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1821.6500	2088.0700	1.8217	2.0881	1,000
26/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1405.1700	1224.3700	1.4052	1.2244	0
26/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2973.3100	3307.4000	2.9733	3.3074	0
26/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	789.0000	675.8700	0.7890	0.6759	1,100
26/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4981.2400	5378.4200	4.9812	5.3784	0
26/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	312.6300	262.5900	0.3126	0.2626	7,500
26/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5944.2400	6358.0200	5.9442	6.3580	0
26/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	201.6900	168.2500	0.2017	0.1683	1,100
26/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11396.6600	11841.4500	11.3967	11.8415	0
26/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	12.9800	10.5500	0.0130	0.0106	0
26/11/2024	R035 On 08-May-25			Bond Future	10.3422	10.2624	92.8530	93.3091	0
26/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2745.5400	3010.1100	2.7455	3.0101	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2189.8400	1998.2400	2.1898	1.9982	0
26/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4604.7400	4941.6000	4.6047	4.9416	0
26/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1225.1700	1105.8600	1.2252	1.1059	150
26/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6750.3200	7136.6800	6.7503	7.1367	400
26/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	664.7100	594.9000	0.6647	0.5949	0
26/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7814.5100	8217.2800	7.8145	8.2173	0
26/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	494.6500	441.2500	0.4947	0.4413	150
26/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8173.8700	8581.2800	8.1739	8.5813	0
26/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	448.0200	399.2600	0.4480	0.3993	0
26/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12322.0300	12763.9900	12.3220	12.7640	0
26/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	115.0400	100.8300	0.1150	0.1008	400
26/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15208.0800	15659.7000	15.2081	15.6597	0
26/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	32.8900	28.3400	0.0329	0.0283	400
26/11/2024	R035 On 07-August-25			Bond Future	10.4304	10.3474	94.7031	95.1679	0
26/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11708.6100	12137.8800	11.7086	12.1379	0
26/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	377.2700	341.7200	0.3773	0.3417	0
26/11/2024	R035 On 06-November-25			Bond Future	10.5353	10.4489	92.0430	92.5165	0
26/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5863.1800	6186.2400	5.8632	6.1862	0
26/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2331.1400	2180.7100	2.3311	2.1807	0
26/11/2024	R035 On 05-February-26			Bond Future	10.6916	10.6013	93.6151	94.0959	0
26/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4322.6400	4592.4100	4.3226	4.5924	0
26/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3802.0800	3590.9900	3.8021	3.5910	0
26/11/2024	R038 On 06-February-25			Bond Future	10.8322	10.7816	104.2716	104.6235	6,628
26/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3714.3400	3981.7200	3.7143	3.9817	0
26/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	942.3200	857.7500	0.9423	0.8578	0
26/11/2024	R038 On 08-May-25			Bond Future	10.9233	10.8707	100.9222	101.2812	0
26/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4174.9400	4411.4700	4.1749	4.4115	0
26/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2050.3000	1927.8500	2.0503	1.9279	0
26/11/2024	R038 On 07-August-25			Bond Future	11.0266	10.9721	102.9321	103.2977	0
26/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4505.4100	4726.6300	4.5054	4.7266	0
26/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3093.9200	2949.5200	3.0939	2.9495	0
26/11/2024	R038 On 06-November-25			Bond Future	11.1429	11.0861	99.4526	99.8249	0
26/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3977.3900	4166.7500	3.9774	4.1668	1,770
26/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5052.1600	4869.1700	5.0522	4.8692	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4870.1700	5082.0600	4.8702	5.0821	0
26/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4237.0300	4076.5700	4.2370	4.0766	0
26/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9343.3800	9629.8400	9.3434	9.6298	0
26/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1997.8100	1911.9200	1.9978	1.9119	1,770
26/11/2024	R038 On 05-February-26			Bond Future	11.3043	11.2453	101.1463	101.5241	0
26/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5526.1200	5742.7100	5.5261	5.7427	0
26/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4665.1400	4503.8600	4.6651	4.5039	0
26/11/2024	R053 On 06-February-25			Bond Future	10.9766	10.9055	109.8641	110.5143	2,011
26/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15533.0100	16175.3800	15.5330	16.1754	0
26/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	49.2200	41.3400	0.0492	0.0413	0
26/11/2024	R053 On 08-May-25			Bond Future	11.0533	10.9798	106.2522	106.9155	0
26/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13340.6800	13939.9500	13.3407	13.9400	0
26/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	655.7100	591.6600	0.6557	0.5917	0
26/11/2024	R053 On 07-August-25			Bond Future	11.1392	11.0632	108.3681	109.0443	0
26/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16392.6100	17000.3500	16.3926	17.0004	0
26/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	858.5700	790.1400	0.8586	0.7901	0
26/11/2024	R053 On 06-November-25			Bond Future	11.2344	11.1557	104.6161	105.3049	0
26/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8248.9200	8707.6100	8.2489	8.7076	0
26/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3847.1100	3616.9900	3.8471	3.6170	0
26/11/2024	R053 On 05-February-26			Bond Future	11.3641	11.2825	106.3974	107.0971	0
26/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6873.1400	7275.7600	6.8731	7.2758	0
26/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5809.5300	5512.4000	5.8095	5.5124	0
26/11/2024	R186 On 06-February-25			Bond Future	8.1943	8.1213	105.3772	105.5041	194,470
26/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1486.4900	1603.7500	1.4865	1.6038	0
26/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	48.4000	38.7800	0.0484	0.0388	0
26/11/2024	R186 On 08-May-25			Bond Future	8.1759	8.0906	107.5422	107.6714	0
26/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	819.0300	903.5800	0.8190	0.9036	0
26/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	374.9300	330.2100	0.3749	0.3302	0
26/11/2024	R186 On 07-August-25			Bond Future	8.1967	8.0949	104.3745	104.5058	0
26/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1529.7700	1634.4400	1.5298	1.6344	1,983
26/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	222.5100	195.8300	0.2225	0.1958	0
26/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2032.5300	2146.0200	2.0325	2.1460	0
26/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	145.2000	127.3400	0.1452	0.1273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2666.5200	2788.7100	2.6665	2.7887	0
26/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	66.8400	57.6800	0.0668	0.0577	1,983
26/11/2024	R186 On 06-November-25			Bond Future	8.2626	8.1368	106.4102	106.5437	0
26/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	488.3800	553.4300	0.4884	0.5534	0
26/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	629.0600	560.6700	0.6291	0.5607	0
26/11/2024	R186 On 05-February-26			Bond Future	8.6825	8.5190	102.9241	103.0589	0
26/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	414.2400	476.6600	0.4142	0.4767	0
26/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	622.5500	550.1800	0.6226	0.5502	0
26/11/2024	R202 On 06-February-25			Bond Future	268.8894	268.9061	268.8894	268.9061	1,916
26/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2099.3800	2116.1000	2.0994	2.1161	0
26/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R202 On 08-May-25			Bond Future	274.4792	274.4956	274.4792	274.4956	269
26/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2169.2100	2185.5700	2.1692	2.1856	0
26/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R202 On 07-August-25			Bond Future	274.7617	274.7754	274.7617	274.7754	0
26/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3161.6900	3175.3500	3.1617	3.1754	0
26/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R202 On 06-November-25			Bond Future	280.1913	280.2040	280.1913	280.2040	0
26/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4551.3000	4564.0100	4.5513	4.5640	0
26/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R202 On 05-February-26			Bond Future	279.7230	279.7297	279.7230	279.7297	0
26/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1903.0400	1909.6800	1.9030	1.9097	0
26/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R209 On 06-February-25			Bond Future	10.4382	10.3618	75.0884	75.4915	13,455
26/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9598.2600	9998.1000	9.5983	9.9981	0
26/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	17.7700	14.5300	0.0178	0.0145	0
26/11/2024	R209 On 08-May-25			Bond Future	10.5113	10.4321	73.4757	73.8870	6,367
26/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7122.8100	7487.9900	7.1228	7.4880	0
26/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	426.9000	380.7900	0.4269	0.3808	0
26/11/2024	R209 On 07-August-25			Bond Future	10.5957	10.5137	74.9395	75.3586	0
26/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10071.2100	10453.4300	10.0712	10.4534	0
26/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	410.0300	373.1300	0.4100	0.3731	0
26/11/2024	R209 On 06-November-25			Bond Future	10.6917	10.6067	73.2484	73.6753	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5078.2200	5363.8600	5.0782	5.3639	0
26/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2259.1000	2117.7900	2.2591	2.1178	0
26/11/2024	R209 On 05-February-26			Bond Future	10.8301	10.7418	74.4990	74.9327	0
26/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4052.8100	4297.7900	4.0528	4.2978	0
26/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3565.6200	3376.8900	3.5656	3.3769	0
26/11/2024	R210 On 06-February-25			Bond Future	244.6416	244.8121	244.6416	244.8121	991
26/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5031.6200	5202.0600	5.0316	5.2021	0
26/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R210 On 08-May-25			Bond Future	246.3611	246.5337	246.3611	246.5337	300
26/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1668.9400	1496.3500	1.6689	1.4964	0
26/11/2024	R210 On 07-August-25			Bond Future	251.3298	251.5047	251.3298	251.5047	0
26/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2889.8200	3064.7300	2.8898	3.0647	0
26/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R210 On 06-November-25			Bond Future	252.8694	253.0439	252.8694	253.0439	0
26/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	729.3600	903.9100	0.7294	0.9039	0
26/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R210 On 05-February-26			Bond Future	257.2690	257.4445	257.2690	257.4445	0
26/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4168.9600	4344.4600	4.1690	4.3445	0
26/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2024	R213 On 06-February-25			Bond Future	9.4447	9.3462	92.0944	92.5103	73,253
26/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7617.1700	8028.5100	7.6172	8.0285	0
26/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	19.3400	14.7900	0.0193	0.0148	0
26/11/2024	R213 On 08-May-25			Bond Future	9.5018	9.3981	90.4279	90.8521	0
26/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4495.0700	4851.8700	4.4951	4.8519	0
26/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	456.9900	389.5500	0.4570	0.3896	0
26/11/2024	R213 On 07-August-25			Bond Future	9.5772	9.4678	92.2300	92.6623	0
26/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8037.4100	8434.2800	8.0374	8.4343	0
26/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	274.5100	239.1000	0.2745	0.2391	0
26/11/2024	R213 On 06-November-25			Bond Future	9.6762	9.5605	90.4748	90.9151	0
26/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3279.8800	3554.2200	3.2799	3.5542	0
26/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1874.7400	1708.7100	1.8747	1.7087	0
26/11/2024	R213 On 05-February-26			Bond Future	9.8480	9.7253	92.0228	92.4700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2699.9700	2943.0900	2.7000	2.9431	0
26/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2547.3900	2343.3300	2.5474	2.3433	0
26/11/2024	R214 On 06-February-25			Bond Future	10.7854	10.7143	70.5676	70.9725	18,407
26/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5392.5600	5762.5900	5.3926	5.7626	521
26/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	232.5500	197.6500	0.2326	0.1977	0
26/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7681.4800	8074.1500	7.6815	8.0742	521
26/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	76.9200	64.6600	0.0769	0.0647	0
26/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9754.1700	10154.6500	9.7542	10.1547	0
26/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	27.2300	22.7800	0.0272	0.0228	0
26/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13639.5800	14044.2600	13.6396	14.0443	0
26/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1.3200	1.0700	0.0013	0.0011	521
26/11/2024	R214 On 08-May-25			Bond Future	10.8561	10.7828	68.7128	69.1260	3,232
26/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8260.5700	8636.3900	8.2606	8.6364	0
26/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	362.1000	324.7300	0.3621	0.3247	0
26/11/2024	R214 On 07-August-25			Bond Future	10.9371	10.8614	70.0819	70.5030	0
26/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10476.7000	10858.3600	10.4767	10.8584	0
26/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	481.8000	442.3800	0.4818	0.4424	0
26/11/2024	R214 On 06-November-25			Bond Future	11.0298	10.9516	68.1478	68.5769	0
26/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5640.8400	5931.8000	5.6408	5.9318	0
26/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2425.3400	2287.2800	2.4253	2.2873	0
26/11/2024	R214 On 05-February-26			Bond Future	11.1593	11.0785	69.3119	69.7477	0
26/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4367.4000	4615.5500	4.3674	4.6156	0
26/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3830.6400	3642.9900	3.8306	3.6430	0
26/11/2024	R248 On 06-February-25			Bond Future	10.9682	10.8971	85.4563	85.9585	274,238
26/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	327.7000	415.9100	0.3277	0.4159	660
26/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5264.2500	4850.1900	5.2643	4.8502	0
26/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2047.3800	2336.9500	2.0474	2.3370	660
26/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1824.3900	1611.6900	1.8244	1.6117	0
26/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5362.3900	5795.8500	5.3624	5.7959	0
26/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	480.4500	411.6400	0.4805	0.4116	660
26/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10896.7800	11389.9300	10.8968	11.3899	0
26/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	56.8900	47.7700	0.0569	0.0478	0
26/11/2024	R248 On 08-May-25			Bond Future	11.0422	10.9688	82.7635	83.2760	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
26/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10214.9000	10677.4300	10.2149	10.6774	0
26/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	507.9100	457.9700	0.5079	0.4580	0
26/11/2024	R248 On 07-August-25			Bond Future	11.1264	11.0505	84.4124	84.9347	0
26/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	12994.1200	13466.8200	12.9941	13.4668	0
26/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	615.6900	566.0900	0.6157	0.5661	0
26/11/2024	R248 On 06-November-25			Bond Future	11.2218	11.1434	81.6147	82.1468	0
26/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6488.9000	6841.3400	6.4889	6.8413	0
26/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3116.4200	2936.7300	3.1164	2.9367	0
26/11/2024	R248 On 05-February-26			Bond Future	11.3534	11.2721	83.0073	83.5478	0
26/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5368.8800	5677.7300	5.3689	5.6777	0
26/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4669.1300	4437.4600	4.6691	4.4375	0
26/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0