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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
27/11/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	2029 On 06-February-25			Bond Future	134.9179	134.9455	134.9179	134.9455	8,604
27/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2517.9300	2545.5200	2.5179	2.5455	0
27/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2029 On 08-May-25			Bond Future	136.3102	136.3376	136.3102	136.3376	728
27/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1539.8100	1512.4100	1.5398	1.5124	0
27/11/2024	2029 On 07-August-25			Bond Future	139.0615	139.0876	139.0615	139.0876	0
27/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1651.4900	1677.6000	1.6515	1.6776	0
27/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2029 On 06-November-25			Bond Future	140.3731	140.3979	140.3731	140.3979	0
27/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	583.0500	607.9400	0.5831	0.6079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2029 On 05-February-26			Bond Future	142.8206	142.8425	142.8206	142.8425	0
27/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2710.6200	2732.4600	2.7106	2.7325	0
27/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2030 On 06-February-25			Bond Future	9.0258	9.0535	96.2018	96.0957	167,453
27/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	462.0000	436.8900	0.4620	0.4369	800
27/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1800.0800	1881.0600	1.8001	1.8811	0
27/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1332.0000	1276.4700	1.3320	1.2765	800
27/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	742.6800	793.2400	0.7427	0.7932	0
27/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2747.6800	2664.7400	2.7477	2.6647	0
27/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	240.6100	263.7600	0.2406	0.2638	800
27/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6113.8200	6010.5300	6.1138	6.0105	0
27/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	18.0400	20.8400	0.0180	0.0208	0
27/11/2024	2030 On 08-May-25			Bond Future	9.0752	9.1049	98.1786	98.0698	0
27/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	824.9800	791.6300	0.8250	0.7916	800
27/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2292.1000	2367.6000	2.2921	2.3676	0
27/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1240.0300	1195.3500	1.2400	1.1954	1,320
27/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1701.9600	1766.1300	1.7020	1.7661	0
27/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1682.8500	1628.3100	1.6829	1.6283	800
27/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1298.5500	1352.8600	1.2986	1.3529	0
27/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2295.7400	2230.2300	2.2957	2.2302	680
27/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	929.6400	972.9800	0.9296	0.9730	0
27/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3578.1000	3496.5200	3.5781	3.4965	0
27/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	497.0300	524.3000	0.4970	0.5243	0
27/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3750.9700	3667.7300	3.7510	3.6677	0
27/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	458.2300	483.8400	0.4582	0.4838	800
27/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4708.8800	4618.1600	4.7089	4.6182	1,640
27/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	297.2200	315.3500	0.2972	0.3154	0
27/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5894.8000	5797.7000	5.8948	5.7977	2,280
27/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	175.9600	187.7100	0.1760	0.1877	0
27/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9620.5400	9513.5100	9.6205	9.5135	0
27/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	19.1500	20.9700	0.0192	0.0210	1,640
27/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10951.5400	10843.4500	10.9515	10.8435	0
27/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	7.0000	7.7600	0.0070	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
27/11/2024	2030 On 07-August-25			Bond Future	9.1467	9.1788	96.1260	96.0137	0
27/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5057.2800	4968.0300	5.0573	4.9680	1,054
27/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	515.5200	538.6300	0.5155	0.5386	0
27/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6865.0700	6766.2500	6.8651	6.7663	0
27/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	269.6000	283.1400	0.2696	0.2831	0
27/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9830.8600	9722.4700	9.8309	9.7225	0
27/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	60.5600	64.5300	0.0606	0.0645	1,054
27/11/2024	2030 On 06-November-25			Bond Future	9.2285	9.2632	98.0016	97.8857	0
27/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2609.9900	2545.0700	2.6100	2.5451	0
27/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1575.4800	1626.4300	1.5755	1.6264	0
27/11/2024	2030 On 05-February-26			Bond Future	9.3966	9.4348	95.6735	95.5531	0
27/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2356.8000	2295.6800	2.3568	2.2957	0
27/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2062.1600	2121.4900	2.0622	2.1215	0
27/11/2024	2032 On 06-February-25			Bond Future	9.6694	9.6820	95.8242	95.7634	114,016
27/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	721.1800	707.8700	0.7212	0.7079	800
27/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1937.2900	1984.8300	1.9373	1.9848	0
27/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2004.0800	1973.5300	2.0041	1.9735	800
27/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	802.5000	832.8000	0.8025	0.8328	0
27/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4604.6200	4555.3500	4.6046	4.5554	0
27/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	194.7300	206.3100	0.1947	0.2063	800
27/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9292.4100	9233.1300	9.2924	9.2331	0
27/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	15.9900	17.5600	0.0160	0.0176	0
27/11/2024	2032 On 08-May-25			Bond Future	9.7348	9.7481	93.6284	93.5657	37,405
27/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1226.7100	1208.2400	1.2267	1.2082	800
27/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2721.9300	2766.1100	2.7219	2.7661	0
27/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2406.6500	2376.3200	2.4067	2.3763	800
27/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1540.9200	1573.2400	1.5409	1.5732	0
27/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5761.8100	5712.6800	5.7618	5.7127	0
27/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	438.2500	451.7700	0.4383	0.4518	0
27/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5989.5300	5939.6100	5.9895	5.9396	0
27/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	404.7200	417.4500	0.4047	0.4175	800
27/11/2024	2032 On 07-August-25			Bond Future	9.8162	9.8305	95.4948	95.4296	0
27/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9646.6200	9589.0300	9.6466	9.5890	0
27/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	283.1800	290.8300	0.2832	0.2908	0

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27/11/2024	2032 On 06-November-25			Bond Future	9.9145	9.9298	93.1968	93.1291	0
27/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4199.1700	4160.6500	4.1992	4.1607	0
27/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1998.2900	2027.5000	1.9983	2.0275	0
27/11/2024	2032 On 05-February-26			Bond Future	10.0754	10.0922	94.7900	94.7186	0
27/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3366.7800	3332.3900	3.3668	3.3324	0
27/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3007.2200	3044.2100	3.0072	3.0442	0
27/11/2024	2033 On 06-February-25			Bond Future	128.8880	128.9118	128.8880	128.9118	6,315
27/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3947.9600	3971.8100	3.9480	3.9718	0
27/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2033 On 08-May-25			Bond Future	130.0556	130.0791	130.0556	130.0791	5,288
27/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	564.3700	540.9000	0.5644	0.5409	0
27/11/2024	2033 On 07-August-25			Bond Future	132.6807	132.7030	132.6807	132.7030	0
27/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4030.7200	4053.0000	4.0307	4.0530	0
27/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2033 On 06-November-25			Bond Future	133.7650	133.7862	133.7650	133.7862	0
27/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	625.0400	646.1700	0.6250	0.6462	0
27/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2033 On 05-February-26			Bond Future	136.0976	136.1157	136.0976	136.1157	0
27/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3217.6100	3235.7100	3.2176	3.2357	0
27/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2037 On 06-February-25			Bond Future	10.6619	10.6543	85.8236	85.8692	166,143
27/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11379.0000	11425.1200	11.3790	11.4251	0
27/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	16.1400	16.6300	0.0161	0.0166	0
27/11/2024	2037 On 08-May-25			Bond Future	10.7477	10.7399	87.5870	87.6330	3,975
27/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8665.5000	8710.7200	8.6655	8.7107	0
27/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	430.2900	429.4700	0.4303	0.4295	0
27/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10042.0600	10087.9100	10.0421	10.0879	15,000
27/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	298.3600	298.1700	0.2984	0.2982	0
27/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13425.1900	13471.5000	13.4252	13.4715	7,500
27/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	90.8300	91.1000	0.0908	0.0911	0
27/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13647.8500	13694.1500	13.6479	13.6942	7,500
27/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	82.9300	83.1900	0.0829	0.0832	0

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27/11/2024	2037 On 07-August-25			Bond Future	10.8478	10.8399	85.0723	85.1181	15
27/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1820.1200	1842.5900	1.8201	1.8426	2,541
27/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4823.8400	4800.5700	4.8238	4.8006	0
27/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2336.4300	2362.1900	2.3364	2.3622	2,341
27/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4080.3100	4060.3300	4.0803	4.0603	0
27/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2580.5500	2607.6700	2.5806	2.6077	200
27/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3792.1600	3773.5400	3.7922	3.7735	0
27/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3913.4100	3946.3400	3.9134	3.9463	0
27/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2643.7000	2630.8900	2.6437	2.6309	2,541
27/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5171.8900	5208.5900	5.1719	5.2086	0
27/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1955.6100	1946.5700	1.9556	1.9466	2,541
27/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6740.6300	6780.5500	6.7406	6.7806	0
27/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1376.6900	1370.8700	1.3767	1.3709	2,541
27/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8187.3800	8229.3100	8.1874	8.2293	0
27/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1009.0200	1005.2100	1.0090	1.0052	2,541
27/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11742.5300	11787.1600	11.7425	11.7872	0
27/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	442.7600	441.6500	0.4428	0.4417	0
27/11/2024	2037 On 06-November-25			Bond Future	10.9519	10.9438	86.7312	86.7767	0
27/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6164.7000	6200.4600	6.1647	6.2005	0
27/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2440.1800	2430.4700	2.4402	2.4305	0
27/11/2024	2037 On 05-February-26			Bond Future	11.1013	11.0934	83.9574	84.0013	0
27/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4649.1700	4678.1800	4.6492	4.6782	0
27/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4105.4500	4090.5500	4.1055	4.0906	0
27/11/2024	2038 On 06-February-25			Bond Future	139.4056	138.6740	139.4056	138.6740	2,650
27/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	4175.6400	3444.0400	4.1756	3.4440	0
27/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2038 On 08-May-25			Bond Future	142.3042	141.5565	142.3042	141.5565	480
27/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	2624.2300	1876.4800	2.6242	1.8765	0
27/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2038 On 07-August-25			Bond Future	143.0436	142.2789	143.0436	142.2789	0
27/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	3483.5500	2718.9400	3.4836	2.7189	0
27/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2038 On 06-November-25			Bond Future	145.8715	145.0899	145.8715	145.0899	0
27/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1991.4800	1209.8500	1.9915	1.2099	0

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27/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2038 On 05-February-26			Bond Future	146.2447	145.4459	146.2447	145.4459	0
27/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	3044.7000	2245.9000	3.0447	2.2459	0
27/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2040 On 06-February-25			Bond Future	10.9547	10.9523	86.0386	86.0538	68,449
27/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1935.3400	1956.0300	1.9353	1.9560	780
27/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1641.5900	1647.0200	1.6416	1.6470	0
27/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5064.9200	5086.1400	5.0649	5.0861	0
27/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	422.4900	428.4500	0.4225	0.4285	780
27/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7689.7200	7708.5300	7.6897	7.7085	0
27/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	143.0500	146.6000	0.1431	0.1466	780
27/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11639.1700	11655.5700	11.6392	11.6556	0
27/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	25.9900	27.1300	0.0260	0.0271	0
27/11/2024	2040 On 08-May-25			Bond Future	11.0433	11.0410	87.8064	87.8214	3,900
27/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9752.2200	9770.3500	9.7522	9.7704	0
27/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	445.3700	448.4700	0.4454	0.4485	0
27/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10333.9100	10351.8700	10.3339	10.3519	15,000
27/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	386.7800	389.7100	0.3868	0.3897	0
27/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13566.6800	13583.3900	13.5667	13.5834	7,500
27/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	143.6800	145.3600	0.1437	0.1454	0
27/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	13894.2100	13910.7900	13.8942	13.9108	7,500
27/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	127.5700	129.1200	0.1276	0.1291	0
27/11/2024	2040 On 07-August-25			Bond Future	11.1454	11.1431	85.0453	85.0595	16
27/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12538.1100	12554.4700	12.5381	12.5545	0
27/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	515.0400	517.2600	0.5150	0.5173	0
27/11/2024	2040 On 06-November-25			Bond Future	11.2505	11.2484	86.7034	86.7166	0
27/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6405.9600	6420.6100	6.4060	6.4206	0
27/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2876.0600	2877.5400	2.8761	2.8775	0
27/11/2024	2040 On 05-February-26			Bond Future	11.3974	11.3955	83.6779	83.6890	0
27/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5013.1200	5024.5900	5.0131	5.0246	0
27/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4455.5900	4455.9900	4.4556	4.4560	0
27/11/2024	2044 On 06-February-25			Bond Future	11.0623	11.0341	82.0681	82.2572	70,208
27/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	722.5100	786.1200	0.7225	0.7861	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
27/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3565.7100	3440.2000	3.5657	3.4402	0
27/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2190.8900	2311.4800	2.1909	2.3115	8,825
27/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1605.5300	1537.0000	1.6055	1.5370	0
27/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3698.8300	3849.4800	3.6988	3.8495	0
27/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	843.8900	805.4200	0.8439	0.8054	8,825
27/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6233.3300	6408.1100	6.2333	6.4081	422
27/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	309.6700	295.3300	0.3097	0.2953	0
27/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	8908.4100	9092.8800	8.9084	9.0929	422
27/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	106.3500	101.7000	0.1064	0.1017	0
27/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11642.8000	11830.6300	11.6428	11.8306	0
27/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	33.8600	32.5700	0.0339	0.0326	0
27/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15259.1100	15448.1300	15.2591	15.4481	0
27/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	3.3800	3.2800	0.0034	0.0033	422
27/11/2024	2044 On 08-May-25		Call	Bond Future	24.9600	27.9200	0.0250	0.0279	0
27/11/2024	2044 On 08-May-25			Bond Future	11.1472	11.1182	83.7542	83.9468	8,697
27/11/2024	2044 On 08-May-25		Put	Bond Future	16270.7200	16081.1300	16.2707	16.0811	0
27/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2064.3200	2156.2900	2.0643	2.1563	2,490
27/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3591.0200	3490.4400	3.5910	3.4904	0
27/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4813.8100	4954.8400	4.8138	4.9548	0
27/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1591.1700	1539.6500	1.5912	1.5397	2,490
27/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8324.2000	8494.0600	8.3242	8.4941	0
27/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	663.9800	641.2900	0.6640	0.6413	2,490
27/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	9885.8100	10062.6900	9.8858	10.0627	0
27/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	456.3900	440.7200	0.4564	0.4407	0
27/11/2024	2044 On 07-August-25			Bond Future	11.2442	11.2143	81.0377	81.2329	0
27/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12581.0600	12760.0100	12.5811	12.7600	0
27/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	581.3800	565.0700	0.5814	0.5651	0
27/11/2024	2044 On 06-November-25			Bond Future	11.3436	11.3129	82.6175	82.8155	0
27/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6370.7800	6504.7300	6.3708	6.5047	0
27/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3041.9900	2978.0200	3.0420	2.9780	0
27/11/2024	2044 On 05-February-26			Bond Future	11.4810	11.4494	79.6471	79.8462	0
27/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5196.9600	5312.1500	5.1970	5.3122	0
27/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4702.5300	4618.6300	4.7025	4.6186	0
27/11/2024	2046 On 06-February-25			Bond Future	121.8199	121.3868	121.8199	121.3868	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
27/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7809.8600	7376.8200	7.8099	7.3768	0
27/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2046 On 08-May-25			Bond Future	122.1323	121.6896	122.1323	121.6896	0
27/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	162.2900	0.0000	0.1623	0.0000	0
27/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	0.0000	280.3900	0.0000	0.2804	0
27/11/2024	2046 On 07-August-25			Bond Future	124.5968	124.1436	124.5968	124.1436	0
27/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5906.8300	5453.5600	5.9068	5.4536	0
27/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2046 On 06-November-25			Bond Future	124.7992	124.3355	124.7992	124.3355	0
27/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	610.8100	1074.5300	0.6108	1.0745	0
27/11/2024	2046 On 05-February-26			Bond Future	126.9716	126.4965	126.9716	126.4965	0
27/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	5321.6400	4846.5100	5.3216	4.8465	0
27/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2050 On 06-February-25			Bond Future	120.2433	120.6743	120.2433	120.6743	16,403
27/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	4643.2700	5074.2600	4.6433	5.0743	0
27/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2050 On 08-May-25			Bond Future	122.7436	123.1826	122.7436	123.1826	0
27/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	1583.5900	2022.6400	1.5836	2.0226	0
27/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2050 On 07-August-25			Bond Future	122.8444	123.2907	122.8444	123.2907	0
27/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	2954.4200	3400.6700	2.9544	3.4007	0
27/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2050 On 06-November-25			Bond Future	125.2729	125.7264	125.2729	125.7264	0
27/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	852.8700	1306.3500	0.8529	1.3064	0
27/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	2050 On 05-February-26			Bond Future	125.0386	125.4970	125.0386	125.4970	0
27/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2218.6100	2676.9800	2.2186	2.6770	0
27/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	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
27/11/2024	AL37 On 06-February-25			Index Future	1075.8860	1074.8900	1075.8860	1,074.8900	0
27/11/2024	AL37 On 08-May-25			Index Future	1097.9990	1096.9800	1097.9990	1,096.9800	0
27/11/2024	AL37 On 07-August-25			Index Future	1119.9120	1118.8690	1119.9120	1,118.8690	0
27/11/2024	AL37 On 06-November-25			Index Future	1141.8260	1140.7570	1141.8260	1,140.7570	0
27/11/2024	AL37 On 05-February-26			Index Future	1161.5310	1160.4350	1161.5310	1,160.4350	0
27/11/2024	AL7T On 06-February-25			Index Future	1298.6320	1298.7290	1298.6320	1,298.7290	0
27/11/2024	AL7T On 08-May-25			Index Future	1325.3230	1325.4200	1325.3230	1,325.4200	0
27/11/2024	AL7T On 07-August-25			Index Future	1351.7740	1351.8660	1351.7740	1,351.8660	0
27/11/2024	AL7T On 06-November-25			Index Future	1378.2240	1378.3130	1378.2240	1,378.3130	0
27/11/2024	AL7T On 05-February-26			Index Future	1402.0090	1402.0880	1402.0090	1,402.0880	0
27/11/2024	ALBI On 06-February-25			Index Future	1118.0390	1118.5740	1118.0390	1,118.5740	98
27/11/2024	ALBI On 08-May-25			Index Future	1141.0190	1141.5610	1141.0190	1,141.5610	0
27/11/2024	ALBI On 07-August-25			Index Future	1163.7910	1164.3400	1163.7910	1,164.3400	0
27/11/2024	ALBI On 06-November-25			Index Future	1186.5630	1187.1180	1186.5630	1,187.1180	0
27/11/2024	ALBI On 05-February-26			Index Future	1207.0410	1207.5950	1207.0410	1,207.5950	0
27/11/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/11/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	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
27/11/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/11/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/11/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	ES33 On 06-February-25			Bond Future	10.8965	10.8845	84.4334	84.4910	0
27/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10701.8200	10759.4400	10.7018	10.7594	0
27/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES33 On 08-May-25			Bond Future	11.0002	10.9878	82.3883	82.4466	0
27/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7616.3000	7674.5600	7.6163	7.6746	0
27/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES33 On 07-August-25			Bond Future	11.1196	11.1069	84.0499	84.1082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10245.2900	10303.5700	10.2453	10.3036	0
27/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES33 On 06-November-25			Bond Future	11.2594	11.2463	81.9123	81.9706	0
27/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3262.0700	3320.3700	3.2621	3.3204	0
27/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES33 On 05-February-26			Bond Future	11.4587	11.4455	83.3307	83.3878	0
27/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	135.2300	192.3200	0.1352	0.1923	0
27/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES42 On 06-February-25			Bond Future	11.3963	11.3685	80.8796	81.0517	0
27/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12486.0900	12658.2500	12.4861	12.6583	0
27/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES42 On 08-May-25			Bond Future	11.4913	11.4626	78.2938	78.4691	0
27/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9662.9300	9838.1600	9.6629	9.8382	0
27/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES42 On 07-August-25			Bond Future	11.5952	11.5656	79.8717	80.0494	0
27/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11599.5200	11777.1900	11.5995	11.7772	0
27/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES42 On 06-November-25			Bond Future	11.7111	11.6806	77.1829	77.3631	0
27/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3849.0400	4029.1700	3.8490	4.0292	0
27/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	ES42 On 05-February-26			Bond Future	11.8648	11.8335	78.5140	78.6951	0
27/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	95.3600	0.0000	0.0954	0
27/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	85.7600	0.0000	0.0858	0.0000	0
27/11/2024	GOVI On 06-February-25			GOVI	1100.6620	1101.1130	1100.6620	1,101.1130	648
27/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1286620.0000	1291130.0000	128.6620	129.1130	0
27/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	GOVI On 08-May-25			GOVI	1123.2840	1123.7430	1123.2840	1,123.7430	0
27/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1012840.0000	1017430.0000	101.2840	101.7430	0
27/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	GOVI On 07-August-25			GOVI	1145.7020	1146.1650	1145.7020	1,146.1650	0
27/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1347020.0000	1351650.0000	134.7020	135.1650	0
27/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	GOVI On 06-November-25			GOVI	1168.1210	1168.5880	1168.1210	1,168.5880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	561210.0000	565880.0000	56.1210	56.5880	0
27/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	GOVI On 05-February-26			GOVI	1188.2790	1188.7450	1188.2790	1,188.7450	0
27/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	382790.0000	387450.0000	38.2790	38.7450	0
27/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/11/2024	IGOV On 06-February-25			Index Future	374.8480	374.4840	374.8480	374.4840	874
27/11/2024	IGOV On 08-May-25			Index Future	382.6430	382.2710	382.6430	382.2710	8
27/11/2024	IGOV On 07-August-25			Index Future	390.3690	389.9870	390.3690	389.9870	0
27/11/2024	IGOV On 06-November-25			Index Future	398.0940	397.7030	398.0940	397.7030	0
27/11/2024	IGOV On 05-February-26			Index Future	405.0500	404.6490	405.0500	404.6490	0
27/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/11/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	8.3600	0
27/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
27/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
27/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/11/2024	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
27/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/11/2024	R033 On 06-February-25			Bond Future	9.9466	9.9751	103.9506	103.7943	3,761
27/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2811.9100	2711.7300	2.8119	2.7117	0
27/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	731.8200	787.9300	0.7318	0.7879	0
27/11/2024	R033 On 08-May-25			Bond Future	10.0216	10.0515	101.0371	100.8770	0
27/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3219.9300	3128.0500	3.2199	3.1281	0
27/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1584.7200	1652.9300	1.5847	1.6529	0
27/11/2024	R033 On 07-August-25			Bond Future	10.1120	10.1436	103.0509	102.8862	0
27/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3399.1600	3310.2900	3.3992	3.3103	0
27/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2270.8500	2346.6800	2.2709	2.3467	0
27/11/2024	R033 On 06-November-25			Bond Future	10.2187	10.2522	100.0170	99.8477	0
27/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3640.5000	3554.0500	3.6405	3.5541	0
27/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3078.9600	3161.7900	3.0790	3.1618	0
27/11/2024	R033 On 05-February-26			Bond Future	10.3844	10.4202	101.7247	101.5499	0
27/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3931.6000	3841.9800	3.9316	3.8420	0
27/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3416.6300	3501.8700	3.4166	3.5019	0
27/11/2024	R035 On 06-February-25			Bond Future	10.2758	10.2682	95.3602	95.4048	86,850
27/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1093.4600	1122.1200	1.0935	1.1221	15,000
27/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2122.8500	2106.9300	2.1229	2.1069	0
27/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1534.4700	1567.9100	1.5345	1.5679	100
27/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1626.4600	1615.3200	1.6265	1.6153	0
27/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1786.1200	1821.6500	1.7861	1.8217	1,000
27/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1414.2200	1405.1700	1.4142	1.4052	0
27/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2931.7300	2973.3100	2.9317	2.9733	0
27/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	792.0000	789.0000	0.7920	0.7890	1,100
27/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4935.9500	4981.2400	4.9360	4.9812	0
27/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	311.9200	312.6300	0.3119	0.3126	7,500
27/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5898.5200	5944.2400	5.8985	5.9442	0
27/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	200.5500	201.6900	0.2006	0.2017	1,100
27/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11351.6800	11396.6600	11.3517	11.3967	0
27/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	12.5800	12.9800	0.0126	0.0130	0
27/11/2024	R035 On 08-May-25			Bond Future	10.3501	10.3422	92.8080	92.8530	0
27/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2713.3800	2745.5400	2.7134	2.7455	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2202.6700	2189.8400	2.2027	2.1898	0
27/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4565.8500	4604.7400	4.5659	4.6047	0
27/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1231.2700	1225.1700	1.2313	1.2252	150
27/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6707.6500	6750.3200	6.7077	6.7503	400
27/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	667.0300	664.7100	0.6670	0.6647	0
27/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7770.8300	7814.5100	7.7708	7.8145	0
27/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	495.9600	494.6500	0.4960	0.4947	150
27/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8129.9200	8173.8700	8.1299	8.1739	0
27/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	449.0600	448.0200	0.4491	0.4480	0
27/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12276.8500	12322.0300	12.2769	12.3220	0
27/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	114.8500	115.0400	0.1149	0.1150	400
27/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15162.9000	15208.0800	15.1629	15.2081	0
27/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	32.7000	32.8900	0.0327	0.0329	400
27/11/2024	R035 On 07-August-25			Bond Future	10.4384	10.4304	94.6585	94.7031	0
27/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11665.0300	11708.6100	11.6650	11.7086	0
27/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	378.2800	377.2700	0.3783	0.3773	0
27/11/2024	R035 On 06-November-25			Bond Future	10.5434	10.5353	91.9988	92.0430	0
27/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5828.6900	5863.1800	5.8287	5.8632	0
27/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2340.8900	2331.1400	2.3409	2.3311	0
27/11/2024	R035 On 05-February-26			Bond Future	10.6996	10.6916	93.5726	93.6151	0
27/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4294.9900	4322.6400	4.2950	4.3226	0
27/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3816.9400	3802.0800	3.8169	3.8021	0
27/11/2024	R038 On 06-February-25			Bond Future	10.8292	10.8322	104.2925	104.2716	6,650
27/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3717.1000	3714.3400	3.7171	3.7143	0
27/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	924.1900	942.3200	0.9242	0.9423	0
27/11/2024	R038 On 08-May-25			Bond Future	10.9201	10.9233	100.9441	100.9222	0
27/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4179.8600	4174.9400	4.1799	4.1749	0
27/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2033.2700	2050.3000	2.0333	2.0503	0
27/11/2024	R038 On 07-August-25			Bond Future	11.0231	11.0266	102.9559	102.9321	0
27/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4511.8200	4505.4100	4.5118	4.5054	0
27/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3076.6000	3093.9200	3.0766	3.0939	0
27/11/2024	R038 On 06-November-25			Bond Future	11.1390	11.1429	99.4781	99.4526	0
27/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3983.2900	3977.3900	3.9833	3.9774	1,770
27/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5032.5200	5052.1600	5.0325	5.0522	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4877.5300	4870.1700	4.8775	4.8702	0
27/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4218.8500	4237.0300	4.2189	4.2370	0
27/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9356.7600	9343.3800	9.3568	9.3434	0
27/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1985.6500	1997.8100	1.9857	1.9978	1,770
27/11/2024	R038 On 05-February-26			Bond Future	11.2998	11.3043	101.1750	101.1463	0
27/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5536.1800	5526.1200	5.5362	5.5261	0
27/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4646.4600	4665.1400	4.6465	4.6651	0
27/11/2024	R053 On 06-February-25			Bond Future	11.0048	10.9766	109.6079	109.8641	2,011
27/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15278.8200	15533.0100	15.2788	15.5330	0
27/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	51.2500	49.2200	0.0513	0.0492	0
27/11/2024	R053 On 08-May-25			Bond Future	11.0825	11.0533	105.9913	106.2522	0
27/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13102.5000	13340.6800	13.1025	13.3407	0
27/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	678.4100	655.7100	0.6784	0.6557	0
27/11/2024	R053 On 07-August-25			Bond Future	11.1692	11.1392	108.1035	108.3681	0
27/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16152.8000	16392.6100	16.1528	16.3926	0
27/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	883.3600	858.5700	0.8834	0.8586	0
27/11/2024	R053 On 06-November-25			Bond Future	11.2653	11.2344	104.3478	104.6161	0
27/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8068.4900	8248.9200	8.0685	8.2489	0
27/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3935.0000	3847.1100	3.9350	3.8471	0
27/11/2024	R053 On 05-February-26			Bond Future	11.3959	11.3641	106.1272	106.3974	0
27/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6716.4900	6873.1400	6.7165	6.8731	0
27/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5923.0400	5809.5300	5.9230	5.8095	0
27/11/2024	R186 On 06-February-25			Bond Future	8.1835	8.1943	105.3961	105.3772	194,479
27/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1502.3800	1486.4900	1.5024	1.4865	0
27/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	45.4100	48.4000	0.0454	0.0484	0
27/11/2024	R186 On 08-May-25			Bond Future	8.1627	8.1759	107.5621	107.5422	0
27/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	829.8600	819.0300	0.8299	0.8190	0
27/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	365.8400	374.9300	0.3658	0.3749	0
27/11/2024	R186 On 07-August-25			Bond Future	8.1798	8.1967	104.3963	104.3745	0
27/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1545.7800	1529.7700	1.5458	1.5298	1,983
27/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	216.7200	222.5100	0.2167	0.2225	0
27/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2050.2500	2032.5300	2.0503	2.0325	0
27/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	141.1200	145.2000	0.1411	0.1452	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2686.1000	2666.5200	2.6861	2.6665	0
27/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	64.6200	66.8400	0.0646	0.0668	1,983
27/11/2024	R186 On 06-November-25			Bond Future	8.2403	8.2626	106.4339	106.4102	0
27/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	498.6000	488.3800	0.4986	0.4884	0
27/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	615.6100	629.0600	0.6156	0.6291	0
27/11/2024	R186 On 05-February-26			Bond Future	8.6498	8.6825	102.9510	102.9241	0
27/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	425.5700	414.2400	0.4256	0.4142	0
27/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	606.9400	622.5500	0.6069	0.6226	0
27/11/2024	R202 On 06-February-25			Bond Future	269.0423	268.8894	269.0423	268.8894	1,916
27/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2252.2700	2099.3800	2.2523	2.0994	0
27/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R202 On 08-May-25			Bond Future	274.6370	274.4792	274.6370	274.4792	269
27/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2327.0100	2169.2100	2.3270	2.1692	0
27/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R202 On 07-August-25			Bond Future	274.9261	274.7617	274.9261	274.7617	0
27/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3326.1300	3161.6900	3.3261	3.1617	0
27/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R202 On 06-November-25			Bond Future	280.3626	280.1913	280.3626	280.1913	0
27/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4722.5500	4551.3000	4.7226	4.5513	0
27/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R202 On 05-February-26			Bond Future	279.9039	279.7230	279.9039	279.7230	0
27/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	2083.9400	1903.0400	2.0839	1.9030	0
27/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R209 On 06-February-25			Bond Future	10.4409	10.4382	75.0742	75.0884	11,154
27/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9583.2600	9598.2600	9.5833	9.5983	0
27/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	17.0100	17.7700	0.0170	0.0178	0
27/11/2024	R209 On 08-May-25			Bond Future	10.5140	10.5113	73.4617	73.4757	6,367
27/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7106.4400	7122.8100	7.1064	7.1228	0
27/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	424.5600	426.9000	0.4246	0.4269	0
27/11/2024	R209 On 07-August-25			Bond Future	10.5983	10.5957	74.9261	74.9395	0
27/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10056.3100	10071.2100	10.0563	10.0712	0
27/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	408.4700	410.0300	0.4085	0.4100	0
27/11/2024	R209 On 06-November-25			Bond Future	10.6942	10.6917	73.2358	73.2484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5065.2400	5078.2200	5.0652	5.0782	0
27/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2258.7200	2259.1000	2.2587	2.2591	0
27/11/2024	R209 On 05-February-26			Bond Future	10.8323	10.8301	74.4881	74.4990	0
27/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4042.5000	4052.8100	4.0425	4.0528	0
27/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3566.2300	3565.6200	3.5662	3.5656	0
27/11/2024	R210 On 06-February-25			Bond Future	244.6659	244.6416	244.6659	244.6416	991
27/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5055.8800	5031.6200	5.0559	5.0316	0
27/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R210 On 08-May-25			Bond Future	246.3872	246.3611	246.3872	246.3611	300
27/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1642.8400	1668.9400	1.6428	1.6689	0
27/11/2024	R210 On 07-August-25			Bond Future	251.3598	251.3298	251.3598	251.3298	0
27/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2919.8100	2889.8200	2.9198	2.8898	0
27/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R210 On 06-November-25			Bond Future	252.9030	252.8694	252.9030	252.8694	0
27/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	763.0000	729.3600	0.7630	0.7294	0
27/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R210 On 05-February-26			Bond Future	257.3096	257.2690	257.3096	257.2690	0
27/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4209.6000	4168.9600	4.2096	4.1690	0
27/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/11/2024	R213 On 06-February-25			Bond Future	9.4269	9.4447	92.1693	92.0944	73,273
27/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7690.0200	7617.1700	7.6900	7.6172	0
27/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	17.3800	19.3400	0.0174	0.0193	0
27/11/2024	R213 On 08-May-25			Bond Future	9.4830	9.5018	90.5047	90.4279	0
27/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4554.7300	4495.0700	4.5547	4.4951	0
27/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	439.7800	456.9900	0.4398	0.4570	0
27/11/2024	R213 On 07-August-25			Bond Future	9.5570	9.5772	92.3096	92.2300	0
27/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8107.8300	8037.4100	8.1078	8.0374	0
27/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	265.2900	274.5100	0.2653	0.2745	0
27/11/2024	R213 On 06-November-25			Bond Future	9.6545	9.6762	90.5572	90.4748	0
27/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3326.1300	3279.8800	3.3261	3.2799	0
27/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1838.5800	1874.7400	1.8386	1.8747	0
27/11/2024	R213 On 05-February-26			Bond Future	9.8242	9.8480	92.1090	92.0228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2742.3200	2699.9700	2.7423	2.7000	0
27/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2503.5200	2547.3900	2.5035	2.5474	0
27/11/2024	R214 On 06-February-25			Bond Future	10.8034	10.7854	70.4655	70.5676	18,407
27/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5295.8500	5392.5600	5.2959	5.3926	521
27/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	237.8600	232.5500	0.2379	0.2326	0
27/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7580.7500	7681.4800	7.5808	7.6815	521
27/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	78.2100	76.9200	0.0782	0.0769	0
27/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9652.3900	9754.1700	9.6524	9.7542	0
27/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	27.4700	27.2300	0.0275	0.0272	0
27/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13537.5400	13639.5800	13.5375	13.6396	0
27/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1.3000	1.3200	0.0013	0.0013	521
27/11/2024	R214 On 08-May-25			Bond Future	10.8746	10.8561	68.6091	68.7128	3,232
27/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8163.9300	8260.5700	8.1639	8.2606	0
27/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	369.1400	362.1000	0.3691	0.3621	0
27/11/2024	R214 On 07-August-25			Bond Future	10.9560	10.9371	69.9771	70.0819	0
27/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10379.7300	10476.7000	10.3797	10.4767	0
27/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	489.6300	481.8000	0.4896	0.4818	0
27/11/2024	R214 On 06-November-25			Bond Future	11.0492	11.0298	68.0419	68.1478	0
27/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5566.0900	5640.8400	5.5661	5.6408	0
27/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2456.5100	2425.3400	2.4565	2.4253	0
27/11/2024	R214 On 05-February-26			Bond Future	11.1791	11.1593	69.2059	69.3119	0
27/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4304.6100	4367.4000	4.3046	4.3674	0
27/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3873.8100	3830.6400	3.8738	3.8306	0
27/11/2024	R248 On 06-February-25			Bond Future	10.9964	10.9682	85.2587	85.4563	274,236
27/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	293.0400	327.7000	0.2930	0.3277	660
27/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5427.1700	5264.2500	5.4272	5.2643	0
27/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1930.8800	2047.3800	1.9309	2.0474	660
27/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1905.4700	1824.3900	1.9055	1.8244	0
27/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5188.8400	5362.3900	5.1888	5.3624	0
27/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	504.4800	480.4500	0.5045	0.4805	660
27/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10701.7200	10896.7800	10.7017	10.8968	0
27/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	59.4100	56.8900	0.0594	0.0569	0
27/11/2024	R248 On 08-May-25			Bond Future	11.0712	11.0422	82.5624	82.7635	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
27/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10031.4300	10214.9000	10.0314	10.2149	0
27/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	525.6100	507.9100	0.5256	0.5079	0
27/11/2024	R248 On 07-August-25			Bond Future	11.1562	11.1264	84.2084	84.4124	0
27/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	12808.0100	12994.1200	12.8080	12.9941	0
27/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	633.5700	615.6900	0.6336	0.6157	0
27/11/2024	R248 On 06-November-25			Bond Future	11.2525	11.2218	81.4078	81.6147	0
27/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6350.3100	6488.9000	6.3503	6.4889	0
27/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3184.7300	3116.4200	3.1847	3.1164	0
27/11/2024	R248 On 05-February-26			Bond Future	11.3850	11.3534	82.7989	83.0073	0
27/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5248.7600	5368.8800	5.2488	5.3689	0
27/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4757.3400	4669.1300	4.7573	4.6691	0
27/11/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/11/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0